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LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

PACIFIC LIFE INSURANCE COMPANY

NAIC Group Code 0709 (Current) 0709 (Prior) NAIC Company Code 67466 Employer's ID Number 95-1079000

Organized under the Laws of NEBRASKA, State of Domicile or Port of Entry NEBRASKA

Country of Domicile UNITED STATES OF AMERICA

Licensed as business type: LIFE, ACCIDENT & HEALTH

Incorporated/Organized 01/02/1868 Commenced Business 05/01/1868

Statutory Home Office 6750 MERCY ROAD (Street and Number), OMAHA , NE, US 68106 (City or Town, State, Country and Zip Code)

Main Administrative Office 700 NEWPORT CENTER DRIVE (Street and Number)
NEWPORT BEACH , CA, US 92660 (City or Town, State, Country and Zip Code), 949-219-3011 (Area Code) (Telephone Number)

Mail Address 700 NEWPORT CENTER DRIVE (Street and Number or P.O. Box), NEWPORT BEACH , CA, US 92660 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 700 NEWPORT CENTER DRIVE (Street and Number)
NEWPORT BEACH , CA, US 92660 (City or Town, State, Country and Zip Code), 949-219-3011 (Area Code) (Telephone Number)

Internet Website Address WWW.PACIFICLIFE.COM

Statutory Statement Contact GREGORY OLEN ARMITAGE (Name), 949-219-1631 (Area Code) (Telephone Number)
GREG.ARMITAGE@PACIFICLIFE.COM (E-mail Address), (FAX Number)

OFFICERS

Chairman, President & Chief Executive Officer	DARRYL DOUGLAS BUTTON	Executive Vice President & Chief Financial Officer	VIBHU RANJAN SHARMA
Senior Vice President & Chief Accounting Officer	JOSHUA D SCOTT		

OTHER

STARLA CHIN YAMAUCHI # Assistant Vice President & Secretary	CRAIG WILSON LESLIE Senior Vice President & Treasurer	

DIRECTORS OR TRUSTEES

DARRYL DOUGLAS BUTTON	VIBHU RANJAN SHARMA	ADRIAN SCOTT GRIGGS
JAY ORLANDI	BRIAN TODD WOOLFOLK #	

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Darryl Douglas Button Chairman, President & Chief Executive Officer	Vibhu Ranjan Sharma Executive Vice President & Chief Financial Officer	Joshua D Scott Senior Vice President & Chief Accounting Officer

a. Is this an original filing? .... Yes [X] No [ ]
b. If no,
1. State the amendment number .....
2. Date filed ....
3. Number of pages attached ....

A notary public or other officer completing this certificate verifies only the identity of the individual who signed the document to which this certificate is attached, and not the truthfulness, accuracy, or validity of that document

State of California SS:
County of Orange

Subscribed and sworn to (or affirmed) before me this ______ day of November, 2023 by Darryl Douglas Button, Vibhu Ranjan Sharma and Joshua D Scott,

proved to me on the basis of satisfactory evidence to be the persons who appeared before me.

Signature of Notary Public

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	75,413,647,003		75,413,647,003	73,844,757,720
2. Stocks:				
2.1 Preferred stocks	1,319,440		1,319,440	3,833,150
2.2 Common stocks	972,835,365	326,370,482	646,464,883	669,132,333
3. Mortgage loans on real estate:				
3.1 First liens	18,721,932,431		18,721,932,431	19,028,347,421
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)	133,499,766		133,499,766	139,748,373
4.2 Properties held for the production of income (less $ .... encumbrances)	166,456		166,456	12,914,698
4.3 Properties held for sale (less $ .... encumbrances)				
5. Cash ($ 99,088,077), cash equivalents ($ 853,791,006) and short-term investments ($ 81,052,011)	1,033,931,094		1,033,931,094	887,898,766
6. Contract loans (including $ .... premium notes)	8,030,640,370	1,606,238	8,029,034,132	7,597,061,529
7. Derivatives	1,982,858,926		1,982,858,926	1,434,066,939
8. Other invested assets	10,732,727,506	87,747,035	10,644,980,471	9,270,428,556
9. Receivables for securities	158,522,221		158,522,221	74,103,140
10. Securities lending reinvested collateral assets	3,962,077,664		3,962,077,664	2,827,823,433
11. Aggregate write-ins for invested assets	567,770,278		567,770,278	682,317,987
12. Subtotals, cash and invested assets (Lines 1 to 11)	121,711,928,520	415,723,755	121,296,204,765	116,472,434,043
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	959,778,162	166,905	959,611,257	1,390,431,717
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	196,136,471		196,136,471	107,361,502
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	95,692,875		95,692,875	85,530,055
15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	256,573,545		256,573,545	193,740,750
16.2 Funds held by or deposited with reinsured companies	156,400,960		156,400,960	165,332,245
16.3 Other amounts receivable under reinsurance contracts	191,577,064	44,370,323	147,206,741	105,367,772
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	512,499,710		512,499,710	511,726,542
18.2 Net deferred tax asset	919,149,543	477,321,293	441,828,250	334,129,865
19. Guaranty funds receivable or on deposit	1,415,913		1,415,913	1,585,116
20. Electronic data processing equipment and software	116,805,139	107,457,246	9,347,893	10,978,073
21. Furniture and equipment, including health care delivery assets ($ ....)	15,893,942	15,893,942		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	86,443,135		86,443,135	73,924,666
24. Health care ($ ....) and other amounts receivable	156,078,740	27,316,685	128,762,055	181,003,550
25. Aggregate write-ins for other than invested assets	776,827,319	27,308,958	749,518,361	527,069,465
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	126,153,201,038	1,115,559,107	125,037,641,931	120,160,615,362
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	60,170,955,785		60,170,955,785	58,635,685,717
28. Total (Lines 26 and 27)	186,324,156,823	1,115,559,107	185,208,597,716	178,796,301,078
DETAILS OF WRITE-INS				
1101. Derivatives collateral receivable	567,770,278		567,770,278	682,317,987
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	567,770,278		567,770,278	682,317,987
2501. Cash value of life insurance policies	190,738,165		190,738,165	171,990,920
2502. Net deferred losses from variable annuity hedge	516,261,656		516,261,656	328,474,965
2503. Prepaid expenses	17,082,295	17,082,295		
2598. Summary of remaining write-ins for Line 25 from overflow page	52,745,203	10,226,663	42,518,540	26,603,579
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	776,827,319	27,308,958	749,518,361	527,069,465

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 81,888,711,141 less $ included in Line 6.3 (including $ 6,112,167,299 Modco Reserve)	81,888,711,141	79,444,461,180
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	14,247,405	14,671,227
3.	Liability for deposit-type contracts (including $ Modco Reserve)	20,702,778,378	18,585,122,635
4.	Contract claims:		
	4.1 Life	772,031,901	945,761,255
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $ 56,294 and coupons $ due and unpaid	56,294	56,294
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)	7,647,546	7,755,973
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)	446,661	446,661
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 0 accident and health premiums	2,871,981	3,214,646
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 68,526,297 assumed and $ 166,238,155 ceded	234,764,452	276,171,944
	9.4 Interest Maintenance Reserve	0	55,608,643
10.	Commissions to agents due or accrued-life and annuity contracts $ 14,553,330 , accident and health $ and deposit-type contract funds $ 2,375,287	16,928,617	33,340,509
11.	Commissions and expense allowances payable on reinsurance assumed	9,598,503	9,305,509
12.	General expenses due or accrued	303,765,236	366,383,756
13.	Transfers to Separate Accounts due or accrued (net) (including $ (884,143,288) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(656,561,773)	(684,705,012)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes		4,282,981
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	180,981,294	196,236,318
17.	Amounts withheld or retained by reporting entity as agent or trustee	397,577,359	298,765,237
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	124,380,224	58,030,823
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	245,972,295	235,158,604
22.	Borrowed money $ and interest thereon $ 10,826	10,826	134,519
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	1,238,353,852	1,171,012,095
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	1,307,706	1,407,805
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 2,999,999) reinsurers	2,999,999	2,999,999
	24.04 Payable to parent, subsidiaries and affiliates	2,434,962	812,559
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	256,940,603	233,919,695
	24.08 Derivatives	1,283,045,541	1,219,231,726
	24.09 Payable for securities	1,132,903,515	1,233,950,448
	24.10 Payable for securities lending	3,962,077,664	3,827,823,433
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	939,178,111	917,559,785
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	113,065,450,294	108,458,921,249
27.	From Separate Accounts Statement	60,170,955,785	58,635,685,717
28.	Total liabilities (Lines 26 and 27)	173,236,406,079	167,094,606,965
29.	Common capital stock	30,000,000	30,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	84,898,516	90,956,608
32.	Surplus notes	1,588,584,300	1,588,465,073
33.	Gross paid in and contributed surplus	2,535,788,610	2,535,788,610
34.	Aggregate write-ins for special surplus funds	531,054,857	328,474,965
35.	Unassigned funds (surplus)	7,201,865,355	7,128,008,857
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	11,942,191,638	11,671,694,113
38.	Totals of Lines 29, 30 and 37	11,972,191,638	11,701,694,113
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	185,208,597,716	178,796,301,078
	DETAILS OF WRITE-INS		
2501.	Derivatives collateral payable and income accruals	770,567,203	738,888,040
2502.	Disbursements payable	110,667,331	88,324,589
2503.	Unclaimed accounts and uncashed checks	27,428,728	25,723,841
2598.	Summary of remaining write-ins for Line 25 from overflow page	30,514,848	64,623,316
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	939,178,111	917,559,785
3101.	Other surplus adjustments - derivatives	84,898,516	90,956,608
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	84,898,516	90,956,608
3401.	Variable annuity hedge	516,261,656	328,474,965
3402.	Admitted Disallowed IMR	14,793,201	
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	531,054,857	328,474,965

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	10,311,936,974	10,331,641,978	14,298,477,014
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	3,088,743,161	2,513,283,493	3,386,303,776
4.	Amortization of Interest Maintenance Reserve (IMR)	(1,816,099)	12,946,548	14,588,575
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(41,757,455)	(93,034,362)	(194,323,763)
6.	Commissions and expense allowances on reinsurance ceded	106,663,479	123,094,355	165,212,932
7.	Reserve adjustments on reinsurance ceded	(354,915,990)	(334,666,521)	(449,584,688)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	993,610,450	998,774,176	1,323,752,568
	8.2 Charges and fees for deposit-type contracts	35,997,495	25,175,683	44,562,494
	8.3 Aggregate write-ins for miscellaneous income	118,083,391	83,617,530	141,478,023
9.	Totals (Lines 1 to 8.3)	14,256,545,406	13,660,832,881	18,730,466,931
10.	Death benefits	1,197,326,265	1,244,533,949	1,750,454,525
11.	Matured endowments (excluding guaranteed annual pure endowments)	903,011	(702,925)	1,318,613
12.	Annuity benefits	1,121,242,472	1,019,912,721	1,385,739,284
13.	Disability benefits and benefits under accident and health contracts	9,410,821	5,413,531	5,530,946
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	8,084,422,214	5,622,045,718	7,904,162,290
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	566,306,333	291,731,985	458,704,482
18.	Payments on supplementary contracts with life contingencies	241,779	226,951	298,065
19.	Increase in aggregate reserves for life and accident and health contracts	2,385,321,376	2,641,054,277	3,606,278,525
20.	Totals (Lines 10 to 19)	13,365,174,270	10,824,216,208	15,112,486,730
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	765,655,166	756,960,701	1,043,748,215
22.	Commissions and expense allowances on reinsurance assumed	7,875,411	10,204,110	13,718,244
23.	General insurance expenses and fraternal expenses	786,591,897	725,637,217	1,025,360,195
24.	Insurance taxes, licenses and fees, excluding federal income taxes	89,770,124	97,812,463	128,331,329
25.	Increase in loading on deferred and uncollected premiums	8,295,159	1,528,115	2,997,737
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(567,674,242)	77,165,771	198,467,326
27.	Aggregate write-ins for deductions	1,810,609	62,105,706	56,019,307
28.	Totals (Lines 20 to 27)	14,457,498,394	12,555,630,291	17,581,129,082
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(200,952,987)	1,105,202,590	1,149,337,848
30.	Dividends to policyholders and refunds to members	6,419,107	6,544,698	7,752,865
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(207,372,095)	1,098,657,892	1,141,584,983
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	160,007,014	112,721,488	9,001,274
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(367,379,109)	985,936,404	1,132,583,709
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (19,218,723) (excluding taxes of $ (6,364,176) transferred to the IMR)	749,803,471	(1,069,856,264)	(981,283,463)
35.	Net income (Line 33 plus Line 34)	382,424,362	(83,919,859)	151,300,246
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	11,701,694,113	11,353,204,013	11,353,204,013
37.	Net income (Line 35)	382,424,362	(83,919,859)	151,300,246
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 5,903,262	(233,409,400)	139,197,263	(146,188,402)
39.	Change in net unrealized foreign exchange capital gain (loss)	(3,043,194)	(126,914,335)	(26,626,321)
40.	Change in net deferred income tax	151,980,993	174,469,952	203,788,699
41.	Change in nonadmitted assets	20,002,594	(511,127,286)	(445,045,900)
42.	Change in liability for reinsurance in unauthorized and certified companies	100,099	881,782	747,030
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(67,341,758)	32,687,268	29,877,716
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	(41,757,455)	(93,034,362)	(194,323,763)
47.	Other changes in surplus in Separate Accounts Statement	41,757,455	93,034,362	194,323,763
48.	Change in surplus notes	119,227	(86,095,042)	(86,055,858)
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in		600,000,000	700,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	19,664,602	(31,354,756)	(33,307,111)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	270,497,525	107,824,985	348,490,100
55.	Capital and surplus, as of statement date (Lines 36 + 54)	11,972,191,638	11,461,028,998	11,701,694,113
	DETAILS OF WRITE-INS			
08.301.	Fee income	99,603,070	64,870,935	115,787,502
08.302.	Miscellaneous income	18,480,322	18,746,595	25,690,521
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	118,083,391	83,617,530	141,478,023
2701.	Net periodic benefit cost	10,914,507	6,548,071	8,634,831
2702.	Miscellaneous disbursements	(9,211,565)	55,471,475	47,096,400
2703.	Contingency expense	107,667	86,160	288,076
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,810,609	62,105,706	56,019,307
5301.	Adjustment to retirement plans	5,036,402	(1,507,594)	(1,489,344)
5302.	Other surplus adjustments - derivatives	(6,058,092)	(29,847,162)	(31,817,767)
5303.	Prior Year's Surplus Adjustment	21,108,292		
5398.	Summary of remaining write-ins for Line 53 from overflow page	(422,000)		
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	19,664,602	(31,354,756)	(33,307,111)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	10,204,361,362	10,302,174,530	14,258,273,208
2.	Net investment income	3,078,573,864	2,461,751,172	3,295,713,557
3.	Miscellaneous income	841,294,403	1,022,834,648	1,320,787,984
4.	Total (Lines 1 to 3)	14,124,229,629	13,786,760,350	18,874,774,750
5.	Benefit and loss related payments	10,971,565,722	8,322,377,801	11,340,298,214
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(554,060,026)	166,471,724	285,249,542
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,745,354,951	1,664,461,812	2,189,695,800
8.	Dividends paid to policyholders	6,527,535	6,665,054	8,289,140
9.	Federal and foreign income taxes paid (recovered) net of $ (822,506) tax on capital gains (losses)	5,332,103	114,029,332	(357,860,660)
10.	Total (Lines 5 through 9)	12,174,720,284	10,274,005,723	13,465,672,037
11.	Net cash from operations (Line 4 minus Line 10)	1,949,509,346	3,512,754,627	5,409,102,712
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	4,752,689,950	6,593,709,025	8,369,227,954
	12.2 Stocks	77,087,698	71,838,767	138,272,367
	12.3 Mortgage loans	814,090,200	891,579,580	1,058,043,558
	12.4 Real estate	26,607,556		
	12.5 Other invested assets	3,243,116,137	2,305,936,722	2,997,575,487
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(868,783)	(276,553)	(329,752)
	12.7 Miscellaneous proceeds	1,364,629,449	2,129,668,501	2,182,718,631
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	10,277,352,208	11,992,456,042	14,745,508,245
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	6,342,589,665	13,202,519,036	15,341,856,423
	13.2 Stocks	63,413,251	145,890,155	181,841,132
	13.3 Mortgage loans	615,040,731	2,972,988,813	4,182,982,889
	13.4 Real estate	1,531,593	12,630,062	13,974,770
	13.5 Other invested assets	4,646,649,747	4,319,182,357	6,570,518,547
	13.6 Miscellaneous applications	2,254,784,566	1,907,221,160	2,413,856,177
	13.7 Total investments acquired (Lines 13.1 to 13.6)	13,924,009,552	22,560,431,582	28,705,029,939
14.	Net increase (or decrease) in contract loans and premium notes	432,206,334	956,300	108,111,796
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(4,078,863,678)	(10,568,931,840)	(14,067,633,490)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes		(84,555,000)	(84,555,000)
	16.2 Capital and paid in surplus, less treasury stock		600,000,000	700,000,000
	16.3 Borrowed funds	(123,693)	417,741,222	134,519
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	1,890,637,072	5,029,377,492	7,180,136,344
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	384,873,282	795,882,411	757,852,771
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	2,275,386,661	6,758,446,125	8,553,568,634
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	146,032,328	(297,731,088)	(104,962,144)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	887,898,766	992,860,910	992,860,910
	19.2 End of period (Line 18 plus Line 19.1)	1,033,931,094	695,129,822	887,898,766

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001.	Bonds disposed and acquired	509,165,627	730,197,106	946,908,789
20.0002.	Stocks disposed and acquired	175,869,839	326,081,800	514,957,800
20.0003.	Assets in-kind received in exchange of sale of Pacific Asset Management	168,572,276		
20.0004.	Federal tax credits received	139,252,998	69,250,175	239,078,348
20.0005.	Bonds transferred to other invested assets			140,160,744
20.0006.	Mortgage loans disposed and acquired		15,809,647	15,809,647
20.0007.	Short term bond transfer to long term bond	10,488,145		
20.0008.	Premium tax credits received	4,406,937	1,229,132	5,924,529
20.0009.	Bond interest in-kind received	917,204	1,879,804	1,894,363

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0010. Interest purchased received as premiums	158,809	270,867	446,830

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	3,442,535,208	3,486,883,314	4,759,598,401
3.	Ordinary individual annuities	6,050,075,061	6,900,351,761	9,323,177,797
4.	Credit life (group and individual)			
5.	Group life insurance			
6.	Group annuities	946,305,653	906,668,064	1,534,831,960
7.	A & H - group			
8.	A & H - credit (group and individual)			
9.	A & H - other			
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	10,438,915,922	11,293,903,139	15,617,608,158
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	10,438,915,922	11,293,903,139	15,617,608,158
14.	Deposit-type contracts	1,528,689,617	2,484,542,572	3,096,372,291
15.	Total (Lines 13 and 14)	11,967,605,539	13,778,445,711	18,713,980,450
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices:

Pacific Life Insurance Company (the Company or Pacific Life) prepares its financial statements based on accounting practices prescribed or permitted by the Nebraska Department of Insurance (NE DOI). The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the NE DOI. Prescribed statutory accounting practices include state laws and regulations. Additionally, the Director of the NE DOI has the right to permit other specific practices, which deviate from prescribed practices.

The NE DOI has approved a permitted accounting practice, effective January 1, 2022, allowing the Company to calculate the policy reserves for funding agreements based on a methodology that differs from the NAIC SAP. Policy reserves for funding agreements are calculated based on Statement of Statutory Accounting Principle (SSAP) No. 52, *Deposit-Type Contracts*, and the reserving methodologies in Appendices A-820 and A-822 which utilizes a reference rate in the valuation interest rate calculation based on an average of a historical twelve-month period ending on June 30 of the calendar year of issue or purchase. In the permitted practice, the Company utilizes a reference rate in the valuation interest rate calculation based on the day of the funding agreement issuance which results in a policy reserve less than or equal to the NAIC SAP policy reserve.

The following table reconciles the Company's net income for the nine months ended September 30, 2023 and the year ended December 31, 2022 and statutory surplus as of September 30, 2023 and December 31, 2022, between NAIC SAP and practices prescribed and permitted by the NE DOI:

	SSAP #	F/S Page	F/S Line	September 30, 2023	December 31, 2022
NET INCOME					
1. Net Income, Nebraska Basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$382,424,362	$151,300,246
2. State Prescribed Practices That Are an Increase/(Decrease) from NAIC SAP:				0	0
3. State Permitted Practices That Are an Increase/(Decrease) from NAIC SAP:					
Change in Policy Reserves	52	4	17	5,064,960	20,154,895
4. Net Income, NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$377,359,402	$131,145,351
SURPLUS					
5. Statutory Surplus, Nebraska Basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$11,972,191,638	$11,701,694,114
6. State Prescribed Practices That Are an Increase/(Decrease) from NAIC SAP:				0	0
7. State Permitted Practices That Are an Increase/(Decrease) from NAIC SAP:					
Change in Policy Reserves	52	3	3	20,987,327	20,154,895
8. Statutory Surplus, NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$11,951,204,311	$11,681,539,219

B. No significant change

C. Accounting Policies:

1. No significant change

2. Bonds not backed by other loans are generally stated at amortized cost using the effective interest method. Bonds, including loan-backed and structured securities (LBASS), with a NAIC designation of 6 are stated at the lower of amortized cost or fair value with changes in fair value recorded in unassigned surplus as a change in net unrealized capital gains (losses) less tax. Perpetual bonds that do not possess or no longer possess an effective call option shall be reported at fair value regardless of NAIC designation, otherwise reported at amortized cost.

3-5. No significant change

6. LBASS are generally stated at amortized cost using the effective interest method. Income is determined considering anticipated cash flows based on industry prepayment models and internal estimates. These assumptions are consistent with the current interest rate and economic conditions at the time of valuation. For LBASS purchased with high credit quality and fixed interest rates, the effective yield is recalculated on a retrospective basis. For all other LBASS, including those where cash flows are deemed other than temporarily impaired, effective yield is recalculated on a prospective basis.

7-8. No significant change

9. The Company applies hedge accounting as prescribed by SSAP No. 86, *Derivatives*, by designating derivative instruments as either fair value or cash flow hedges on the inception date of the hedging relationship. At the inception of the hedging relationship, the Company formally documents its risk management objective and strategy for undertaking the hedging transaction. In this documentation, the Company specifically identifies the asset, liability, firm commitment, or forecasted transaction that has been designated as the hedged item and states how the hedging instrument is expected to hedge the risks related to the hedged item. The Company formally assesses and measures effectiveness of its hedging relationships both at the hedge inception date and on an ongoing basis in accordance with its risk management policy.

   Derivative instruments used in hedging transactions that meet the criteria of a highly effective hedge are considered effective hedges and are reported in the financial statements in a manner consistent with the hedged asset or liability (amortized cost or fair value). Changes in the carrying value of derivatives that qualify for hedge accounting are recorded consistently with how the changes in the carrying value of the hedged asset or liability are recorded. For foreign currency swaps, changes in fair value attributable to changes in foreign exchange rates are reflected as adjustments to unassigned surplus as a change in net unrealized foreign exchange capital gain (loss) consistent with the hedged items.

NOTES TO FINANCIAL STATEMENTS

To the extent the Company chooses not to designate a derivative as a hedge or the designated derivative no longer meets the criteria of an effective hedge, the derivative is accounted for at fair value with changes in fair value recorded in unassigned surplus as a change in net unrealized capital gains (losses) less tax. When these derivative instruments are terminated, the gains and losses are reported as net realized capital gains (losses) less tax.

Carrying value is calculated based on the gross derivative asset or liability position. If the carrying value of the derivative is positive, the amount is recorded in assets, derivatives. If the carrying value of the derivative is negative, the amount is recorded in liabilities, derivatives. The Company's receivable for the return of cash collateral pledged is recorded in assets, aggregate write-ins for invested assets. The Company's obligation to return cash collateral received is recorded in liabilities, aggregate write-ins for liabilities.

Gains and losses on terminated derivative instruments that are hedging bonds are subject to the Interest Maintenance Reserve (IMR). Gains and losses on terminated forward starting swap positions that are hedging anticipatory purchases of bonds are deferred to unearned investment income if the effective date of the forward starting swap is beyond the current fiscal year. Once the effective date is within the current fiscal year, the gains and losses are transferred from unearned investment income to the IMR and amortized to net investment income. Gains and losses on terminated derivative instruments that are hedging the surplus notes are recorded directly to surplus as a change in aggregate write-ins for other than special surplus funds and amortized as an increase in net investment income over the life of the surplus notes utilizing the effective interest method.

Periodic net settlements on derivatives designated as hedges are recorded on an accrual basis consistent with the hedged items and for hedging derivatives designated under SSAP No. 108, *Derivatives Hedging Variable Annuity Guarantees*, in net investment income. Periodic net settlements on derivatives not designated as hedging are recorded on an accrual basis in net investment income.

The Company also applies hedge accounting as prescribed by SSAP No. 108, *Derivatives Hedging Variable Annuity Guarantees*. Designated derivatives are reported at fair value and fair value fluctuations attributable to the hedged risk that offsets the current period change in the designated portion of the Valuation Manual VM-21 (VM-21) reserve liability are reported in realized capital gains (losses) less tax. Fair value fluctuations attributable to the hedged risk that do not offset the current period change in the designated portion of the VM-21 reserve liability are recognized as a deferred asset (admitted) reported in aggregate write-ins for other than invested assets or a deferred liability. An amount equal to the net deferred asset or liability must be allocated from unassigned funds (surplus) and presented separately within aggregate write-ins for special surplus funds. The deferred asset or liability is amortized on a straight-line basis over a period not to exceed 10 years into net realized capital gains (losses) less tax with corresponding reallocation from special surplus adjustments to unassigned funds (surplus). An amount equal to the net deferred asset or liability must be allocated from unassigned funds (surplus). See Note 8.

10-13. No significant change

D. Going Concern: The Company is not aware of any current situation or event that would cause substantial doubt about its ability to continue as a going concern.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

Effective August 13, 2023, the Company adopted revisions in Interpretation 23-01, *Net Negative (Disallowed) Interest Maintenance Reserve* (INT 23-01) that provides amendments to SSAP No. 7 and the annual statement instructions for the reporting of net negative (disallowed) IMR which provides optional, limited-time guidance allowing the admittance of net negative (disallowed) IMR up to 10% of adjusted capital and surplus. As detailed within the revisions, this change will be effective until December 31, 2025, and automatically nullified on January 1, 2026. The effective date can be extended or nullified. (See Note 21 C for additional disclosures.)

During the fourth quarter of 2022, the NAIC revised Interpretation 22-02, *Third Quarter 2022 through First Quarter 2023 Reporting of the Inflation Reduction Act – Corporate Alternative Minimum Tax* (INT 22-02), that for a limited time provides a partial exception to SSAP No. 101, *Income* Taxes, and SSAP No. 9, *Subsequent Events*. Under INT 22-02, changes in estimates related to Corporate Alternative Minimum Tax (CAMT) that arise from the Inflation Reduction Act need not be recognized in the three months ended March 31, 2023 financial statements nor recognized as Type 1 subsequent events; rather, the Company needs to determine if it will be liable for CAMT after 2023. During the third quarter of 2023, the NAIC issued INT 23-02 which states that for third quarter 2023 reporting, entities should disclose the information that is available regarding their applicable reporting entity status. An entity should also disclose estimated 2023 CAMT liability or state that a reasonable estimate is not feasible. INT 23-02 will be automatically nullified on November 16, 2023. (See Note 9.F.3)

The NAIC also issued INT 23-03 during the third quarter of 2023 which provides CAMT reporting guidance effective for the year-end 2023 financial statements and periods thereafter.

The Company determined a portion of the change in derivative fair value for derivatives hedging variable annuity guarantees that did not offset the designated portion of the VM-21 liability was not deferred during the year ended December 31, 2022. During 2023, the cumulative adjustment of $26 million, was recorded as an increase to the deferred asset, Net derivative losses from variable annuity hedge, reported in Aggregate write-ins for other than invested assets and an increase of $21 million, net of tax, to unassigned surplus and corresponding reallocation to Variable annuity hedge reported in Aggregate write-ins for special surplus funds. In Note 8.B.2.c., the adjustment to the deferred asset was included in the current year deferred recognition.

The Company determined option costs were not accurately presented in the Balance Sheet as of December 31, 2022, which was not restated. As a result, page 2, line 14 Investment income due and accrued and page 3, line 25 Aggregate write-ins for liabilities were overstated by $482 million as of December 31, 2022. There was no impact to surplus or the summary of operations.

3. BUSINESS COMBINATIONS AND GOODWILL

No significant change

4. DISCONTINUED OPERATIONS

No significant change

NOTES TO FINANCIAL STATEMENTS

5. INVESTMENTS

A. Mortgage Loans, Including Mezzanine Real Estate Loans

1. The maximum and minimum lending rates for new mortgage loans during 2023 were:

	Maximum	Minimum
a. Farm	6.75%	5.70%
b. Construction and Land Development	8.40%	7.81%
c. Multi-family Residential	N/A	N/A
d. Commercial	7.37%	6.11%

2-4. No significant change

5. Investment in Impaired Loans With or Without Allowance for Credit Losses and Impaired Loans Subject to a Participant or Co-lender Mortgage Loan Agreement for Which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loans:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. With Allowance for Credit Losses	$0	$0	$0	$0	$0	$0	$0
2. No Allowance for Credit Losses	0	0	0	0	179,758,296.6	0	179,758,296.6
3. Total (1+2)	$0	$0	$0	$0	$179,758,296.6	$0	$179,758,296.6
4. Subject to a Participant or Co-Lender Mortgage Loan Agreement for Which the Reporting Entity Is Restricted from Unilaterally Foreclosing on the Mortgage Loan	$0	$0	$0	$0	$0	$0	$0
b. Prior Year							
1. With Allowance for Credit Losses	$0	$0	$0	$0	$0	$0	$0
2. No Allowance for Credit Losses	0	0	0	0	72,020,650	0	72,020,650
3. Total (1+2)	$0	$0	$0	$0	$72,020,650	$0	$72,020,650
4. Subject to a Participant or Co-Lender Mortgage Loan Agreement for Which the Reporting Entity Is Restricted from Unilaterally Foreclosing on the Mortgage Loan	$0	$0	$0	$0	$0	$0	$0

6. Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-basis Method of Accounting:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Average Recorded Investment	$0	$0	$0	$0	$125,889,473.3	$0	$125,889,473.3
2. Interest Income Recognized	0	0	0	0	7,536,326	0	7,536,326
3. Recorded Investments on Nonaccrual Status	0	0	0	0	109,967,975	0	109,967,975
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	0	0	0	0	0	0	0
b. Prior Year							
1. Average Recorded Investment	$0	$0	$0	$0	$45,860,650	$0	$45,860,650
2. Interest Income Recognized	0	0	0	0	4,136,839	0	4,136,839
3. Recorded Investments on Nonaccrual Status	0	0	0	0	0	0	0
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	0	0	0	0	0	0	0

7-9. No significant change

B-C. No significant change

NOTES TO FINANCIAL STATEMENTS

D. Loan-backed Securities:

1. Prepayment assumptions for LBASS were obtained from industry prepayment models and internal estimates. These assumptions are consistent with the current interest rate and economic conditions at the time of valuation.

2. The following table presents LBASS, within the scope of SSAP No. 43R, *Loan-backed and Structured Securities*, with a recognized other than temporary (OTTI), classified on the basis of either, a) intent to sell, or b) inability or lack of intent to retain investment in the security for a period of time sufficient to recover the amortized cost basis.

		1	2		3
		Amortized Cost Basis Before Other-Than-Temporary Impairment	Other-Than-Temporary Impairment Recognized in Loss		
			(2a) Interest	(2b) Non-interest	Fair Value 1 - (2a + 2b)
	OTTI recognized in 1st Quarter				
a.	Intent to sell	$6,743,547	$2,795,573	$0	$3,947,974
b.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
c.	Total 1st Quarter	$6,743,547	$2,795,573	$0	$3,947,974
	OTTI recognized in 2nd Quarter				
d.	Intent to sell	$4,291,203	$1,153,280	$0	$3,137,923
e.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
f.	Total 2nd Quarter	$4,291,203	$1,153,280	$0	$3,137,923
	OTTI recognized in 3rd Quarter				
g.	Intent to sell	$0	$0	$0	$0
h.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
i.	Total 3rd Quarter	$0	$0	$0	$0

3. The following table presents all LBASS with an OTTI recognized in the current reporting period, whereby the present value of cash flows expected to be collected is less than the amortized cost basis of the securities.

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost after OTTI	Fair Value at time of OTTI	Date of Financial Statement When Reported
23312RAG0	$59,629,000	$48,891,541	$10,737,459	48,891,541	48,891,541	3/31/2023
23312RAG0	48,747,354	339,885	48,407,469	339,885	339,885	9/30/2023
23312RAJ4	3,041,126	179,368	2,861,758	179,368	179,368	9/30/2023
Total	XXX	XXX	$62,006,686	XXX	XXX	XXX

4. The unrealized losses of LBASS where fair value is less than cost or amortized cost for which an OTTI has not been recognized in earnings as of September 30, 2023 are as follows:

			September 30, 2023
a.	The Aggregate Amount of Unrealized Losses:		
		1. Less than 12 Months	$42,024,887
		2. 12 Months or Longer	1,310,387,114
b.	The Aggregate Related Fair Value of Securities with Unrealized Losses:	1. Less than 12 Months	$1,699,378,143
		2. 12 Months or Longer	8,723,057,807

5. Additional Information: OTTI evaluation is a quantitative and qualitative process subject to significant estimates and management judgment. The Company has controls and procedures in place to monitor securities and identify those that are subject to greater analysis for OTTI. The Company has an investment impairment committee that reviews and evaluates investments for potential OTTI at least on a quarterly basis.

   In determining whether a decline in value is other than temporary, the Company considers several factors including, but not limited to the following: the extent and duration of the decline in value, the reasons for the decline (credit event, currency or interest rate related including spread widening), the Company's inability or lack of intent to retain the investment for a period of time sufficient to recover

NOTES TO FINANCIAL STATEMENTS

the amortized cost basis and the performance of the security's underlying collateral and projected future cash flows. In projecting future cash flows, the Company incorporates inputs from third-party sources and applies reasonable judgment in developing assumptions used to estimate the probability and timing of collecting all contractual cash flows.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

1. The Company participates in a securities lending program administered by an authorized financial institution whereby certain investment securities are loaned to third parties for the purpose of enhancing income on securities held through reinvestment of cash collateral received upon lending. With respect to securities loaned, the Company requires initial cash collateral equal to a minimum of 102% of the fair value of domestic securities loaned. The Company monitors the fair value of securities loaned with additional collateral obtained as necessary. This collateral is not restricted, and there is no collateral that extends beyond one year from September 30, 2023. The borrower of the loaned securities is permitted to sell or repledge those securities. Upon default of the borrower, the Company has the right to purchase replacement securities using the cash collateral held. Similarly, upon default of the Company, the borrower has the right to sell the loaned securities and apply the proceeds from such sale to the Company's obligation to return the cash collateral held. As of September 30, 2023, there were no separate accounts securities lending arrangements.

2. For securities lending transactions, the carrying value of securities classified as bonds and on loan at September 30, 2023 was $4.5 billion. The Company recorded cash collateral received of $4.0 billion and established a corresponding liability for the same amount, which is included in payable for securities lending on Page 3 - Liabilities, Surplus and Other Funds. The Company may occasionally utilize amounts from the cash collateral for short-term liquidity for general corporate purposes and, as such, does not include these amounts in Schedule DL. As of September 30, 2023, $0.0 billion was utilized for general corporate purposes.

3. Collateral Received

a. Aggregate Amount of Collateral Received

		Fair Value
1. Securities Lending		
(a)	Open	$3,962,077,664
(b)	30 Days or Less	0
(c)	31 to 60 Days	0
(d)	61 to 90 Days	0
(e)	Greater Than 90 Days	0
(f)	Sub-total	3,962,077,664
(g)	Securities Received	0
(h)	Total Collateral Received	$3,962,077,664

2. The Company did not have any cash collateral received from dollar repurchase agreements.

b. The Company has not sold or repledged collateral received from securities lending agreements.

c. No significant change

4. No significant change

5. Collateral Reinvestment

a. Aggregate Amount of Collateral Reinvested

		Amortized Cost	Fair Value
1. Securities Lending			
(a)	Open	$0	$0
(b)	30 Days or Less	1,962,077,664	1,962,077,664
(c)	31 to 60 Days	0	0
(d)	61 to 90 Days	2,000,000,000	2,000,000,000
(e)	91 to 120 Days	0	0
(f)	121 to 180 Days	0	0
(g)	181 to 365 Days	0	0
(h)	1 to 2 Years	0	0
(i)	2 to 3 Years	0	0
(j)	Greater than 3 Years	0	0
(k)	Sub-total	3,962,077,664	3,962,077,664
(l)	Securities Received	0	0
(m)	Total Collateral Reinvested	$3,962,077,664	$3,962,077,664

2. The Company did not have any cash collateral reinvested from dollar repurchase agreements.

b. To manage the mismatch of maturity dates between the security lending transactions and the related reinvestment of the collateral received, the Company reinvests in assets with a maturity date of 90 days or less.

6-7. No significant change

NOTES TO FINANCIAL STATEMENTS

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

1. In 2022, the Company entered into repurchase agreements with unaffiliated financial institutions. Under these agreements, the Company sells bonds and receives cash in an amount equal to at least 102% of the estimated fair value of the bonds sold at the inception of the transaction, with a simultaneous agreement to repurchase such bonds at a future date or on demand in an amount equal to the cash initially received plus interest. The Company monitors the ratio of the cash-held to the estimated fair value of the bonds sold throughout the duration of the transaction and additional cash or securities are obtained as necessary. Bonds sold under such transactions may be sold or re-pledged by the transferee. Income and expense associated with repurchase agreements are recorded in the accompanying Statutory Summary of Operations as net investment income. There are no amounts outstanding under these agreements as of September 30, 2023.

2. Type of Repo Trades Used

	First Quarter	Second Quarter	Third Quarter
(a) Bilateral (Yes/No)	Yes	Yes	Yes
(b) Tri-party (Yes/No)	No	No	Yes

3. Original (Flow) & Residual Maturity

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
1. Open - No Maturity	$0	$0	$0
2. Overnight	0	0	16,456,283
3. 2 Days to 1 Week	10,000,000	0	0
4. > 1 Week to 1 Month	0	0	0
5. > 1 Month to 3 Months	0	0	0
6. > 3 Months to 1 Year	0	0	0
7. > 1 Year	0	0	0

	First Quarter	Second Quarter	Third Quarter
b. Ending Balance			
1. Open - No maturity	$0	$0	$0
2. Overnight	0	0	0
3. 2 Days to 1 Week	0	0	0
4. > 1 Week to 1 Month	0	0	0
5. > 1 Month to 3 Months	0	0	0
6. > 3 Months to 1 Year	0	0	0
7. > 1 Year	0	0	0

4. The Company has not sold or acquired any securities that resulted in default.

5. Securities Sold Under Repo-Secured Borrowings

	First Quarter	Second Quarter	Third Quarter
(a) Maximum Amount			
1. BACV	$0	$0	$0
2. Nonadmitted - Subset of BACV	0	0	0
3. Fair Value	10,499,790	0	17,015,056
(b) Ending Balance			
1. BACV	0	0	0
2. Nonadmitted - Subset of BACV	0	0	0
3. Fair Value	0	0	0

6. The Company has no amounts outstanding under these agreements as of September 30, 2023.

NOTES TO FINANCIAL STATEMENTS

7. Collateral Received - Secured Borrowing

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
1. Cash	$10,000,000	$0	$16,456,283
2. Securities - FV	0	0	0

	First Quarter	Second Quarter	Third Quarter
b. Ending Balance			
1. Cash	$0	$0	$0
2. Securities - FV	0	0	0

8-10. The Company has no amounts outstanding under these agreements as of September 30, 2023.

11. Liability to Return Collateral-Secured Borrowings (Total)

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
1. Cash (Collateral - All)	$10,000,000	$0	$16,456,283
2. Securities Collateral - FV	0	0	0

	First Quarter	Second Quarter	Third Quarter
b. Ending Balance			
1. Cash (Collateral - All)	$0	$0	$0
2. Securities Collateral - FV	0	0	0

G. Reverse Repurchase Agreements Transactions Accounted for as a Secured Borrowing:

1. The Company invests cash collateral received into reverse repurchase agreements as part of its securities lending program. The Company requires that all reverse repurchase agreements must be collateralized by United States (U.S.) Treasury Securities, U.S. Agency Securities, U.S. Corporate bonds and/or U.S. Equities with a minimum margin of 102%. For the securities lending program, reverse repurchase agreements had a maximum maturity of 90 days and are indemnified by the Company's securities lending agent against counterparty default. When counterparty default and price movements of the collateral received present the primary risks for repurchase agreements, the Company mitigates such risks by mandating short maturities, applying proper haircuts and monitoring fair values daily.

   In 2022, the Company entered into a reverse repurchase transaction commitment of $250 million with an unaffiliated financial institution. Under this agreement, the Company purchases U.S. Treasury Securities and loans cash, with a simultaneous agreement to resell such securities at a future date or on demand in an amount equal to the cash initially loaned plus interest. There were no amounts outstanding under this agreement as of September 30, 2023.

2. Type of Repo Trades Used

	First Quarter	Second Quarter	Third Quarter
(a) Bilateral (Yes/No)	Yes	Yes	Yes
(b) Tri-party (Yes/No)	Yes	Yes	Yes

NOTES TO FINANCIAL STATEMENTS

3. Original (Flow) & Residual Maturity

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
(a) Open - No Maturity	$0	$0	$0
(b) Overnight	500,000,000	575,000,000	600,000,000
(c) 2 Days to 1 Week	1,835,000,000	900,000,000	1,560,000,000
(d) > 1 Week to 1 Month	1,335,000,000	1,710,000,000	1,410,000,000
(e) > 1 Month to 3 Months	2,835,000,000	2,900,000,000	2,500,000,000
(f) > 3 Months to 1 Year	0	0	0
(g) > 1 Year	0	0	0

	First Quarter	Second Quarter	Third Quarter
b. Ending Balance			
(a) Open - No Maturity	$0	$0	$0
(b) Overnight	300,000,000	400,000,000	300,000,000
(c) 2 Days to 1 Week	200,000,000	300,000,000	460,000,000
(d) > 1 Week to 1 Month	1,335,000,000	1,310,000,000	750,000,000
(e) > 1 Month to 3 Months	1,700,000,000	1,600,000,000	2,000,000,000
(f) > 3 Months to 1 Year	0	0	0
(g) > 1 Year	0	0	0

4. The Company has not sold or acquired any securities that resulted in default.

5. Fair Value of Securities Acquired Under Repo-Secured Borrowings

	First Quarter	Second Quarter	Third Quarter
(a) Maximum Amount	$4,827,641,779	$4,722,037,604	$4,218,882,049
(b) Ending Balance	3,722,665,462	3,789,146,988	3,678,344,733

6. Fair Value of Securities Acquired Under Repo-Secured Borrowings by NAIC Designation

	None	NAIC 1	NAIC 2	NAIC 3
ENDING BALANCE				
(a) Bonds - FV	$0	$1,463,235,718	$1,376,297,243	$419,512,555
(b) LBASS - FV	0	0	0	0
(c) Preferred Stock - FV	0	0	0	0
(d) Common Stock - FV	0	0	0	0
(e) Mortgage Loans - FV	0	0	0	0
(f) Real Estate - FV	0	0	0	0
(g) Derivatives - FV	0	0	0	0
(h) Other Invested Assets - FV	0	0	0	0
(i) Total Assets - FV	$0	$1,463,235,718	$1,376,297,243	$419,512,555

	NAIC 4	NAIC 5	NAIC 6	Does Not Qualify as Admitted
ENDING BALANCE				
(a) Bonds - FV	$419,299,217	$0	$0	$0
(b) LBASS - FV	0	0	0	0
(c) Preferred Stock - FV	0	0	0	0
(d) Common Stock - FV	0	0	0	0
(e) Mortgage Loans - FV	0	0	0	0
(f) Real Estate - FV	0	0	0	0
(g) Derivatives - FV	0	0	0	0
(h) Other Invested Assets - FV	0	0	0	0
(i) Total Assets - FV	$419,299,217	$0	$0	$0

NOTES TO FINANCIAL STATEMENTS

7. Collateral Provided - Secured Borrowing

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
1. Cash	$3,985,000,000	$3,990,000,000	$4,010,000,000
2. Securities - FV	0	0	0
3. Securities - BACV	0	0	0
4. Nonadmitted Subset - BACV	0	0	0

	First Quarter	Second Quarter	Third Quarter
b. Ending Balance			
1. Cash	$3,535,000,000	$3,610,000,000	$3,510,000,000
2. Securities - FV	0	0	0
3. Securities - BACV	0	0	0
4. Nonadmitted Subset - BACV	0	0	0

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
(a) Overnight and Continuous	$300,000,000	$300,000,000
(b) 30 Days or Less	1,210,000,000	1,210,000,000
(c) 31- 90 Days	2,000,000,000	2,000,000,000
(d) > 90 Days	0	0

9. Recognized Receivable for Return of Collateral - Secured Borrowings

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
1. Cash	$3,985,000,000	$3,990,000,000	$4,010,000,000
2. Securities - FV	0	0	0

	First Quarter	Second Quarter	Third Quarter
b. Ending Balance			
1. Cash	$3,535,000,000	$3,610,000,000	$3,510,000,000
2. Securities - FV	0	0	0

10. Recognized Liability to Return Collateral-Secured Borrowings (Total)

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
1. Repo Securities Sold/Acquired with Cash Collateral	$3,985,000,000	$3,990,000,000	$4,010,000,000
2. Repo Securities Sold/Acquired with Cash Collateral (FV)	0	0	0

	First Quarter	Second Quarter	Third Quarter
b. Ending Balance			
1. Repo Securities Sold/Acquired with Cash Collateral	$3,535,000,000	$3,610,000,000	$3,510,000,000
2. Repo Securities Sold/Acquired with Cash Collateral (FV)	0	0	0

H. The Company did not have any repurchase agreements transactions accounted for as a sale.

I. The Company did not have any reverse purchase agreements transactions accounted for as a sale.

J-K. No significant change

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets:

1. Restricted Assets (Including Pledged)

		Gross (Admitted & Nonadmitted) Restricted									Percentage	
		Current Year										
		1	2	3	4	5	6	7	8	9	10	11
	Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a.	Subject to Contractual Obligation for Which Liability is Not Shown	$0	$0	$0	$0	$0	$0	$0	$0	$0	0.000%	0.000%
b.	Collateral Held Under Security Lending Agreements	3,962,077,664	0	0	0	3,962,077,664	3,827,823,433	134,254,231	0	3,962,077,664	2.126%	2.139%
c.	Subject to Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
d.	Subject to Reverse Repurchase Agreements	250,000,000	0	0	0	250,000,000	250,000,000	0	0	250,000,000	0.134%	0.135%
e.	Subject to Dollar Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
f.	Subject to Dollar Reverse Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
g.	Placed Under Option Contracts	0	0	0	0	0	0	0	0	0	0.000%	0.000%
h.	Letter Stock or Securities Restricted as to Sale - Excluding FHLB Capital Stock	17,375,911	0	0	0	17,375,911	19,565,499	(2,189,588)	0	17,375,911	0.009%	0.009%
i.	FHLB Capital Stock	65,754,600	0	0	0	65,754,600	62,297,108	3,457,492	0	65,754,600	0.035%	0.036%
j.	On Deposit With States	5,964,424	0	0	0	5,964,424	6,017,077	(52,653)	0	5,964,424	0.003%	0.003%
k.	On Deposit With Other Regulatory Bodies	0	0	0	0	0	0	0	0	0	0.000%	0.000%
l.	Pledged Collateral to FHLB (Including Assets Backing Funding Agreements)	7,987,825,202	0	0	0	7,987,825,202	5,288,807,259	2,699,017,943	0	7,987,825,202	4.287%	4.313%
m.	Pledged as Collateral Not Captured in Other Categories	1,368,458,399	0	0	0	1,368,458,399	1,454,691,755	(86,233,356)	0	1,368,458,399	0.734%	0.739%
n.	Other Restricted Assets	0	0	0	0	0	0	0	0	0	0.000%	0.000%
o.	Total Restricted Assets	$13,657,456,200	$0	$0	$0	$13,657,456,200	$10,909,202,131	$2,748,254,069	$0	$13,657,456,200	7.328%	7.374%

(a) Subset of Column 1

(b) Subset of Column 3

(c) Column 5 Divided by Asset Page, Column 1, Line 28

(d) Column 9 Divided by Asset Page, Column 3, Line 28

2-3. No significant change

NOTES TO FINANCIAL STATEMENTS

4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements:

	1	2	3	4
Collateral Assets	Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted & Nonadmitted) (*)	% of BACV to Total Admitted Assets (**)
General Account:				
a. Cash, Cash Equivalents and Short-Term Investments	$681,856,000	$681,856,000	0.540%	0.545%
b. Schedule D, Part 1	0	0	0.000%	0.000%
c. Schedule D, Part 2, Section 1	0	0	0.000%	0.000%
d. Schedule D, Part 2, Section 2	0	0	0.000%	0.000%
e. Schedule B	0	0	0.000%	0.000%
f. Schedule A	0	0	0.000%	0.000%
g. Schedule BA, Part 1	0	0	0.000%	0.000%
h. Schedule DL, Part 1	$3,962,077,664	$3,962,077,664	3.141%	3.169%
i. Other	0	0	0.000%	0.000%
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$4,643,933,664	$4,643,933,664	3.681%	3.714%
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments	0	0	0.000%	0.000%
l. Schedule D, Part 1	0	0	0.000%	0.000%
m. Schedule D, Part 2, Section 1	0	0	0.000%	0.000%
n. Schedule D, Part 2, Section 2	0	0	0.000%	0.000%
o. Schedule B	0	0	0.000%	0.000%
p. Schedule A	0	0	0.000%	0.000%
q. Schedule BA, Part 1	0	0	0.000%	0.000%
r. Schedule DL, Part 1	0	0	0.000%	0.000%
s. Other	0	0	0.000%	0.000%
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	$0	$0	0.000%	0.000%

(*) j = Column 1 divided by Asset Page, Line 26, Column 1
t = Column 1 divided by Asset Page, Line 27, Column 1
(**) j = Column 1 divided by Asset Page, Line 26, Column 3
t = Column 1 divided by Asset Page, Line 27, Column 3

	1	2
	Amount	% of Liability to Total Liabilities (*)
u. Recognized Obligations to Return Collateral Asset (General Account)	$4,643,933,664	4.107%
v. Recognized Obligations to Return Collateral Asset (Separate Account)	$0	0.000%

(*) u = Column 1 divided by Liability Page, Line 26, Column 1
v = Column 1 divided by Liability Page, Line 27, Column 1

M. Working Capital Finance Investments (WCFI):

1. Aggregate WCFI Book/Adjusted Carrying Value by NAIC Designation

	Gross Asset September 30, 2023	Nonadmitted Asset September 30, 2023	Net Admitted Asset September 30, 2023
a. WCFI Designation 1	$660,454,176	$0	$660,454,176
b. WCFI Designation 2	472,691,112	0	472,691,112
c. WCFI Designation 3	0	0	0
d. WCFI Designation 4	0	0	0
e. WCFI Designation 5	0	0	0
f. WCFI Designation 6	0	0	0
g. Total	$1,133,145,288	$0	$1,133,145,288

2. Aggregate Maturity Distribution on the Underlying Working Capital Finance Programs (WCFP)

	Book/Adjusted Carrying Value
a. Up to 180 Days	$1,043,586,898
b. 181 to 365 Days	89,558,390
c. Total	$1,133,145,288

3. The Company did not have any events of default on WCFI.

NOTES TO FINANCIAL STATEMENTS

N. The Company does not have any offsetting and netting of assets and liabilities.

O-Q. No significant change

R. The Company did not participate in cash pooling.

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change

7. INVESTMENT INCOME

No significant change

8. DERIVATIVE INSTRUMENTS

A. Derivatives Under SSAP No. 86, *Derivatives*

1. No significant change

2. The Company primarily utilizes derivative instruments to manage its exposure to interest rate risk, foreign currency risk and equity risk, collectively "market risk", and credit risk. Derivative instruments are also used to manage the duration mismatch of general account assets and liabilities. Derivatives may be exchange-traded or contracted in the over-the-counter (OTC) market. The Company's OTC derivatives are primarily bilateral contracts between two counterparties. Certain of the Company's OTC derivatives are cleared and settled through central clearing counterparties. The Company utilizes a variety of derivative instruments including swaps, exchange-traded futures and options. See Note 16.

Fair Value Hedges

The Company offers life insurance products with indexed account options. The interest credited on the indexed accounts is a function of the underlying domestic and/or international equity index, subject to various caps, thresholds and participation rates.

The Company utilizes equity call options to hedge the credit paid to the policyholder on the underlying index for its life insurance products with indexed account options. These equity call options are contracts to buy the index at a predetermined time at a contracted price. The contracts will be net settled in cash based on differentials in the index at the time of exercise and the strike price subject to a cap, net of option premiums. These equity call options are designated as a fair value hedge under statutory accounting principles with changes in fair value recorded in net realized capital gains (losses).

The Company utilizes foreign currency interest rate swap agreements to convert floating foreign denominated liabilities to floating U.S. dollar liabilities. A foreign currency interest rate swap involves the exchange of an initial principal amount in two currencies, and the agreement to re-exchange the currencies at a future date, at an agreed-upon exchange rate. There are also periodic exchanges of interest payments in the two currencies at specified intervals, calculated using agreed-upon interest rates, exchange rates and the exchanged principal amounts. The Company enters into these agreements primarily to manage the currency risk associated with investments and liabilities that are denominated in foreign currencies.

Cash Flow Hedges

The Company utilizes foreign currency interest rate swap agreements to convert fixed or floating foreign denominated liabilities to U.S. dollar fixed liabilities.

The Company also utilizes interest rate swaps to hedge against reinvestment risk embedded in products with long durations. An interest rate swap agreement involves the exchange, at specified intervals, of interest payments resulting from the difference between fixed rate and floating rate interest amounts calculated by reference to an underlying notional amount. Generally, no cash is exchanged at the outset of the contract and no principal payments are made by either party.

Derivatives Not Designated as Hedging Instruments

The Company offers a rider on certain variable annuity contracts that guarantees net principal over specified periods, as well as riders on certain variable annuity contracts that guarantee a minimum withdrawal benefit over specified periods, subject to certain restrictions.

The Company utilizes total return swaps, exchange-traded futures and equity put options based upon domestic and international equity market indices to economically hedge the equity risk of the guarantees in its variable annuity products. Total return swaps are swaps whereby the Company agrees to exchange the difference between the economic risk and reward of an equity index and a floating rate of interest, calculated by reference to an agreed upon notional amount. Cash is paid and received over the life of the contract based on the terms of the swap. In exchange-traded futures transactions, the Company agrees to purchase or sell a specified number of contracts, the values of which are determined by the underlying equity indices, and to post variation margin on a daily basis in an amount equal to the change in the daily fair value of those contracts. The equity put options involve the exchange of an upfront payment for the return, at the end of the option agreement, of the equity index below a specified strike price. The Company also utilizes interest rate swaps to manage interest rate risk in the variable annuity products.

NOTES TO FINANCIAL STATEMENTS

The Company offers fixed indexed annuity products where interest is credited to the policyholder's account balance based on domestic and/or international equity index changes, subject to various caps or participation rates. The Company utilizes total return swaps, exchange-traded equity futures and equity call options based upon market indices to economically hedge the interest credited to the policyholder based upon the underlying equity index. These equity call option contracts involve the exchange of an upfront premium payment for the return, at the end of the option agreement, of the differentials in the index at the time of exercise and the strike price subject to a cap.

Interest rate swaps are used by the Company to reduce market risk from changes in interest rates and other interest rate exposure arising from duration mismatches between assets and liabilities.

Foreign currency interest rate swap agreements are used to convert foreign-denominated assets or liabilities to U.S. dollar assets or liabilities.

3-7. No significant change

8. For equity call options with deferred financing premiums which are paid at the end of the derivative contract, summarized in the tables below are the undiscounted future settled premium commitments, equity call option fair value and equity call option fair value excluding impact of discounted future settled premiums:

Fiscal Year	Premium Payments Due
2023	$208,000,077
2024	282,182,227
2025	50,494,236
2026	49,049,992
Thereafter	147,940,648
Total Undiscounted Future Settled Premium Commitments	$737,667,180

	Undiscounted Future Premium Commitments	Derivative Fair Value (Reported on Schedule DB)	Derivative Fair Value Excluding Impact of Future Settled Premiums
Prior Year - 2022	$1,067,189,668	$774,428,058	$774,428,058
Current Year - 2023	$737,667,180	$964,040,960	$964,040,960

B. Derivatives Under SSAP No. 108, *Derivatives Hedging Variable Annuity Guarantees*

1. Hedging Relationship #0001 - Clearly Defined Hedging Strategy (CDHS) - Rho Hedge

The hedged obligation consists of a portion of the Company's guaranteed benefits on variable annuity contracts, including related minimum benefit guarantees that is sensitive to interest rate movement. Changes in interest rates impact the present value of future product cash flows (discount rate), as well as the value of the investments comprising the account value to be assessed against the guarantee. The hedged portion of the block is determined on a monthly basis based on the percentage of the economic liability being hedged.

Under this Valuation Manual section VM-21 compliant CDHS, interest rate risk may be hedged by a duration matched portfolio of interest sensitive derivatives, such as treasury futures, interest rate swaps, interest rate swaptions or treasury caps/floors. The Company entered into this hedging relationship effective January 1, 2022 and no changes have been made to the hedging strategy since inception. Hedge effectiveness is measured in accordance with the requirements outlined under SSAP No. 108 on a quarterly basis, both prospectively and retrospectively, and remains highly effective as of September 30, 2023.

NOTES TO FINANCIAL STATEMENTS

2. Recognition of gains/losses and deferred assets and liabilities

a. Scheduled Amortization

	Amortization Year	Deferred Assets	Deferred Liabilities
1.	2023	$13,968,993	$0
2.	2024	55,875,973	0
3.	2025	55,875,973	0
4.	2026	55,875,973	0
5.	2027	55,875,973	0
6.	2028	55,875,973	0
7.	2029	55,875,973	0
8.	2030	55,875,973	0
9.	2031	55,875,973	0
10.	2032	55,284,876	0
	Total	$516,261,656	$0

b. Total Deferred Balance * $516,261,656

**Should agree to Column 19 of Schedule DB, Part E*

c. Reconciliation of Amortization

1.	Prior Year Total Deferred Balance	$328,474,965
2.	Current Year Amortization	23,355,946
3.	Current Year Deferred Recognition	(211,142,637)
4.	Ending Deferred Balance [1-(2+3)]	$516,261,656

d. No significant change

e. Open Derivative Removed from SSAP No. 86 and Captured in Scope of SSAP No. 108.

1.	Total Derivative Fair Value Change	($3,292,384)
2.	Unrealized Gain/Loss Recognized Prior to Reclassification to SSAP No. 108	(427,124)
3.	Other Changes	0
4.	Fair Value Changes Available for Applicants Under SSAP No. 108 [1-(2+3)]	($2,865,260)

3. The Company did not have any hedging strategies no longer identified as highly effective previously captured within the scope of SSAP No. 108.

4. The Company did not elect to terminate the hedging strategy and/or discontinue the special accounting provisions permitted within SSAP No. 108.

9. INCOME TAXES

A-E. No significant change

F. Consolidation of Return with Other Entities:

1-2. No significant change

3. The Inflation Reduction Act enacted on August 16, 2022 is effective January 1, 2023 and imposes a 15% CAMT on corporations with three-year average adjusted financial statement income over $1.0 billion. The CAMT is payable to the extent the CAMT liability exceeds the regular corporate income tax liability; however, any CAMT paid would be available as a credit with indefinite carryover that could reduce future regular tax in excess of CAMT.

   Following the guidance of Statutory Accounting Principles Working Group INT 23-02, the Company has determined that the consolidated group of corporations of which the Company is a member does not expect to be subject to the CAMT in 2023. The Company expects to be subject to the CAMT after 2023; however, the Company has not determined if it expects to be liable for the CAMT. Accordingly, the nine months ended September 30, 2023 financial statements do not include an estimated impact of the CAMT.

G-I. No significant change

NOTES TO FINANCIAL STATEMENTS

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES, AFFILIATES AND OTHER RELATED PARTIES

A-E. No significant change

F. Guarantees: The Company entered into agreements with Pacific Life Re (Australia) Pty Limited (PLRA), RIBM and Pacific Life Re Global Limited (RGBM), all such entities being wholly-owned indirect subsidiaries of Pacific LifeCorp, to guarantee the performance of reinsurance obligations of PLRA, RIBM and RGBM, respectively. The guarantees for PLRA and RIBM are secondary to the guarantees provided by Pacific LifeCorp and would only be triggered in the event of nonperformance by PLRA or RIBM and Pacific LifeCorp. PLRA, RIBM and RGBM each pay the Company a fee for their respective guarantees.

The Company's guarantee agreement with Pacific Life Re Limited (PLRL) was terminated effective January 1, 2023.

G-O. No significant change

11. DEBT

A. The Company maintains a commercial paper program with a balance of $1.0 billion and $0.7 billion as of September 30, 2023 and December 31, 2022, respectively. There was no commercial paper debt outstanding as of September 30, 2023. The Company maintains a $1.0 billion senior revolving credit facility available to both borrowers up to the full commitment amount (the Company and Pacific LifeCorp) with a maturity date of June 2026. This facility serves as a back-up line of credit to the commercial paper program. Interest is at variable rates. This facility had no debt outstanding as of September 30, 2023. The revolving credit facility has certain debt covenants and the Company was in compliance with those debt covenants as of September 30, 2023. The Company maintains a reverse repurchase line of credit with various financial institutions. There was no debt outstanding in connection with these lines of credit as of September 30, 2023.

B. FHLB (Federal Home Loan Bank) Agreements

1. The Company is a member of the FHLB of Topeka. The Company is eligible to receive advances from the FHLB based on a percentage of the Company’s statutory general account assets provided it has sufficient available eligible collateral and is in compliance with the FHLB requirements, debt covenant restrictions and insurance laws and regulations. The Company's estimated maximum borrowing capacity (after taking into account required collateralization levels) was $5.1 billion and $3.5 billion as of September 30, 2023 and December 31, 2022, respectively. However, asset eligibility determination is subject to the FHLB's discretion and to the availability of qualifying assets at the Company. The Company received advances under short-term debt arrangements to provide for additional liquidity which were accounted for as borrowed money under SSAP No. 15, *Debt and Holding Company Obligations*. There was no debt outstanding with the FHLB as of September 30, 2023.

   Through its membership, the Company has issued funding agreements to the FHLB in exchange for cash advances. The Company uses these funds in an investment spread strategy, consistent with its other investment spread business. As such, the Company applies SSAP No. 52, *Deposit-Type Contracts*, accounting treatment to these funds, consistent with its other deposit-type contracts.

2. FHLB Capital Stock

   a. Aggregate Totals

   1. Current Year

	1 Total 2+3	2 General Account	3 Separate Account
(a) Membership Stock - Class A *	$500,000	$500,000	$0
(b) Membership Stock - Class B *	63,579,000	63,579,000	0
(c) Activity Stock	0	0	0
(d) Excess Stock	1,675,600	1,675,600	0
(e) Aggregate Total (a+b+c+d)	$65,754,600	$65,754,600	$0
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$5,122,000,000	XXX	XXX

   2. Prior Year

	1 Total 2+3	2 General Account	3 Separate Account
(a) Membership Stock - Class A *	$500,000	$500,000	$0
(b) Membership Stock - Class B *	59,889,000	59,889,000	0
(c) Activity Stock	0	0	0
(d) Excess Stock	1,908,000	1,908,000	0
(e) Aggregate Total (a+b+c+d)	$62,297,000	$62,297,000	$0
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$3,493,000,000	XXX	XXX

   * Required stock

   b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1	2	Eligible for Redemption			
			3	4	5	6
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	$500,000	$500,000	$0	$0	$0	$0
2. Class B	63,579,000	63,579,000	0	0	0	0

NOTES TO FINANCIAL STATEMENTS

3. Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2 +3)	$6,785,799,109	$7,987,825,202	$1,423,976,000
2. Current Year General Account Total Collateral Pledged	6,785,799,109	7,987,825,202	1,423,976,000
3. Current Year Separate Account Total Collateral Pledged	0	0	0
4. Prior Year-End Total General and Separate Accounts Total Collateral Pledged	4,746,664,253	5,288,807,259	1,341,976,000

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2 +3)	$6,796,807,160	$7,989,246,122	$1,423,976,000
2. Current Year General Account Maximum Collateral Pledged	6,796,807,160	7,989,246,122	1,423,976,000
3. Current Year Separate Account Maximum Collateral Pledged	0	0	0
4. Prior Year-End Total General and Separate Accounts Maximum Collateral Pledged	4,757,746,339.59	5,299,485,870.66	1,555,976,000

4. Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$0	$0	$0	XXX
(b) Funding Agreements	1,423,976,000	1,423,976,000	0	$1,429,121,691
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$1,423,976,000	$1,423,976,000	$0	$1,429,121,691
2. Prior Year-end				
(a) Debt	$0	$0	$0	XXX
(b) Funding Agreements	1,341,976,000	1,341,976,000	0	$1,346,522,701
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$1,341,976,000	$1,341,976,000	$0	$1,346,522,701

b. Maximum Amount During Reporting Period

	1 Total 2+3	2 General Account	3 Separate Account
1. Debt	$540,000,000	$540,000,000	$0
2. Funding Agreements	1,457,076,000	1,457,076,000	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	$1,997,076,000	$1,997,076,000	$0

c. FHLB - Prepayment Obligations

	Does the Company have prepayment obligations under the following arrangements (Yes / No)?
1. Debt	No
2. Funding Agreements	Yes
3. Other	No

NOTES TO FINANCIAL STATEMENTS

12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

A. Defined Benefit Plan:

1-3. No significant change

4. Components of Net Periodic Benefits	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	September 30, 2023	December 31, 2022	September 30, 2023	December 31, 2022	September 30, 2023	December 31, 2022
a. Service Cost	$3,759,344	$4,955,585	$0	$0	$0	$0
b. Interest Cost	2,802,039	1,962,606	131,250	120,000	0	0
c. Expected Return on Plan Assets	0	0	0	0	0	0
d. Transition Asset or Obligation	0	0	0	0	0	0
e. Gains and Losses	779,102	1,316,302	(293,250)	(47,000)	0	0
f. Prior Service Cost or Credit	84,410	112,546	0	0	0	0
g. Gain or Loss Recognized Due to a Settlement or Curtailment	2,998,500	0	0	0	0	0
h. Total Net Periodic Benefit Cost	$10,423,395	$8,347,039	($162,000)	$73,000	$0	$0

5-18. No significant change

B-I. No significant change

13. CAPITAL AND SURPLUS, DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

A-J. No significant change

K. The Company Issued the Following Surplus Debentures or Similar Obligations:

1	2	3	4	5	6	7	8
Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year*	Unapproved Interest And/ Or Principal
00001	12/30/1993	7.900%	$150,000,000	N	$133,549,000	$133,549,000	$0
00002	06/15/2009	9.250%	1,000,000,000	N	300,000,000	300,000,000	0
00003	01/22/2013	5.125%	500,000,000	Y	405,485,498	405,594,853	0
00004	10/24/2017	4.300%	750,000,000	N	749,430,575	749,440,447	0
Total	XXX	XXX	$2,400,000,000	XXX	$1,588,465,073	$1,588,584,300	$0

*Total should agree with Page 3, Line 32

1	9	10	11	12	13	14
Item Number	Current Year Interest Expense Recognized	Life-To-Date Interest Expense Recognized	Current Year Interest Offset Percentages (Not Including Amounts Paid To a 3rd Party Liquidity Provider)	Current Year Principal Paid	Life-To-Date Principal Paid	Date of Maturity
00001	$5,275,186	$346,274,217	0	$0	$16,451,000	12/30/2023
00002	13,875,000	1,036,248,688	0	0	700,000,000	06/15/2039
00003	12,030,670	232,392,610	0	0	89,510,000	01/25/2043
00004	30,199,454	191,422,122	0	0	0	10/24/2067
Total	$61,380,310	$1,806,337,637	XXX	$0	$805,961,000	XXX

1	15	16	17	18	19
Item Number	Are Surplus Note Payments Contractually Linked? (Y/N)	Are Surplus Note Payments Subject To Administrative Offsetting Provisions? (Y/N)	Were Surplus Note Proceeds Used To Purchase an Asset Directly From the Holder of the Surplus Note? (Y/N)	Is Asset Issuer a Related Party (Y/N)	Type of Assets Received Upon Issuance
00001	N	N	N	N/A	N/A
00002	N	N	N	N/A	N/A
00003	N	N	N	N/A	N/A
00004	N	N	N	N/A	N/A
Total	XXX	XXX	XXX	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

1	20	21	22
Item Number	Principal Amount of Assets Received Upon Issuance	Book/Adjusted Carry Value of Assets	Is Liquidity Source a Related Party To the Surplus Note Issuer? (Y/N)
00001	N/A	N/A	N
00002	N/A	N/A	N
00003	N/A	N/A	N
00004	N/A	N/A	N
Total	N/A	N/A	XXX

There are no other significant changes to this disclosure.

L-M. No significant change

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant change

15. LEASES

No significant change

16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE-SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

1. The table below summarizes the face (notional) amount of the Company's financial instruments with off-balance-sheet risk.

	Assets		Liabilities	
	September 30, 2023	December 31, 2022	September 30, 2023	December 31, 2022
a. Swaps	$17,606,918,302	$17,444,364,943	$0	$0
b. Futures	3,466,046,371	3,657,157,570	0	0
c. Options	27,761,135,395	24,922,233,033	0	0
d. Total	$48,834,100,068	$46,023,755,546	$0	$0

2-4. No significant change

17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

A. No significant change

B. Transfer and Servicing of Financial Assets

1. No significant change

2. The Company did not enter into agreements to service assets or liabilities.

3. No significant change

4. The Company did not have securitizations, asset-backed financing arrangements or similar transfers accounted for as sales.

5-7. No significant change

C. Wash Sales:

1. In the course of the Company's asset management activities, securities are sold and reacquired within 30 days of the sale date to enhance the Company's yield on its investment portfolio.

2. There were no securities with NAIC designation of 3 or below or unrated sold and reacquired within 30 days of the sale date.

18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

No significant change

19. DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

Name and Address of Managing General Agent or Third Party Administrator	FEIN Number	Exclusive Contract	Types of Business Written	Type of Authority Granted*	Total Direct Premiums Written/ Produced By
M Financial Holdings 1125 NW Couch Street, Suite 900 Portland, OR 97209	93-1189872	No	Direct Premiums	P	$338,630,125
Total	XXX	XXX	XXX	XXX	$338,630,125

*P - Premium Collection

NOTES TO FINANCIAL STATEMENTS

20. FAIR VALUE MEASUREMENTS

A. The Company's financial assets and liabilities that are carried at fair value have been classified, for disclosure purposes, based on a hierarchy defined by SSAP No. 100R, *Fair Value*. The determination of fair value requires the use of observable market data when available. The hierarchy consists of the following three levels that are prioritized based on observable and unobservable inputs.

Level 1: Unadjusted quoted prices for identical instruments in active markets. Level 1 financial instruments include securities that are traded in an active exchange market.

Level 2: Observable inputs other than Level 1 prices, such as quoted prices for similar instruments in active markets, quoted prices for identical or similar instruments in inactive markets, and model-derived valuations for which all significant inputs are observable market data.

Level 3: Valuations derived from valuation techniques in which one or more significant inputs are not market observable.

Investments reported at Net Asset Value (NAV) are not captured within the fair value hierarchy, but are separately identified in the table below.

1. Fair Value Measurements of Financial Assets and Liabilities Carried at Fair Value or NAV as of September 30, 2023:

Description for Each Class of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at Fair Value					
Bonds					
Issuer Obligations	$0	$19,000	$5,577,898	$0	$5,596,898
LBASS	0	0	0	0	0
Total Bonds	0	19,000	5,577,898	0	5,596,898
Preferred Stocks					
Industrial and Miscellaneous	0	319,440	1,000,000	0	1,319,440
Total Preferred Stock	0	319,440	1,000,000	0	1,319,440
Common Stocks					
Industrial and Miscellaneous	56,642,441	0	67,462,600	0	124,105,041
Affiliates	59,575,597 (a)	0	0	0	59,575,597
Total Common Stocks	116,218,038	0	67,462,600	0	183,680,638
Derivatives					
Foreign Currency and Interest Rate Swaps	0	373,327,411	0	0	373,327,411
Equity Derivatives	49,405,028	0	1,538,731,349	0	1,588,136,377
Total Derivatives	49,405,028	373,327,411	1,538,731,349	0	1,961,463,788
Other Invested Assets	0	0	127,982,023	0	127,982,023
Separate Account Assets (b)	54,497,614,315	0	0	1,123,029,367	55,620,643,682
Total Assets at Fair Value/NAV	$54,663,237,381	$373,665,851	$1,740,753,870	$1,123,029,367	$57,900,686,469
b. Liabilities at Fair Value					
Derivatives					
Foreign Currency and Interest Rate Swaps	$0	$1,259,818,724	$0	$0	$1,259,818,724
Equity Derivatives	0	0	1,833,387	0	1,833,387
Total Derivatives	0	1,259,818,724	1,833,387	0	1,261,652,111
Total Liabilities at Fair Value	$0	$1,259,818,724	$1,833,387	$0	$1,261,652,111

(a) Consists of mutual funds managed by affiliated entities.

(b) Consists of separate account assets that are primarily invested in mutual funds and hedge funds. Investment performance related to separate account assets is offset by corresponding amounts credited to contract holders whose liability is recorded in the separate account liabilities. Separate account liabilities are measured to equal the fair value of separate account assets.

NOTES TO FINANCIAL STATEMENTS

2. Fair Value Measurements in Level 3 of the Fair Value Hierarchy:

Description	Beginning Balance at July 1, 2023	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Sales	Settlements	Beginning Balance at September 30, 2023
Bonds									
Issuer Obligation	$15,335,303	$0	($7,143,638) (a)	($1,754,796)	($851,972)	$0	$0	($6,999)	$5,577,898
Preferred Stock									
Industrial and Miscellaneous	998,779	0	0	0	1,221	0	0	0	1,000,000
Common Stocks									
Industrial and Miscellaneous	83,120,700	0	0	1,525,600	196,000	5,369,700	(22,749,400)	0	67,462,600
Money Market Funds	7,627,397	0	(8,001,139) (b)	864,518	(490,776)	0	0	0	0
Derivatives, net	1,914,125,084	0	0	(242,452,093)	(83,780,139)	270,689,368	0	(321,684,258)	1,536,897,962
Other Invested Assets	123,828,577	0	0	(4,207,486)	4,622,858	3,738,074	0	0	127,982,023
Total	$2,145,035,840	$0	($15,144,777)	($246,024,257)	($80,302,808)	$279,797,142	($22,749,400)	($321,691,257)	$1,738,920,483

(a) Transferred out of Level 3 due to changes in fair value.
(b) Transferred out of Level 3 due to changes in classification.

3. Transfers in and/or out are recognized at the end of each quarter.

4. The fair values of bonds, residual tranches (reported in Other Invested Assets), preferred stocks and common stocks are determined by management after considering external pricing sources and internal valuation techniques. For securities with sufficient trading volume, prices are obtained from third-party pricing services. For securities that are traded infrequently, fair values are determined after evaluating prices obtained from third-party pricing services and independent brokers or are valued internally using various valuation techniques.

   The Company's management analyzes and evaluates prices received from independent third parties and determines whether they are reasonable estimates of fair value. Management's analysis may include, but is not limited to, review of third-party pricing methodologies and inputs, analysis of recent trades, comparison to prices received from other third parties and development of internal models utilizing observable market data of comparable securities. The Company assesses the reasonableness of valuations received from independent brokers by considering current market dynamics and current pricing for similar securities.

   For prices received from independent pricing services, the Company applies a formal process to challenge any prices received that are not considered representative of fair value. If prices received from independent pricing services are not considered reflective of market activity or representative of fair value, independent non-binding broker quotations are obtained or an internally developed valuation is prepared. Upon evaluation, the Company determines which source represents the best estimate of fair value. Overrides of third-party prices to internally developed valuations of fair value did not produce material differences in the fair values for the majority of the portfolio; accordingly, overrides were not material. In the absence of such market observable activity, management’s best estimate is used.

   Fair values determined by internally derived valuation tools use market-observable data if available. Generally, this includes using an actively traded comparable security as a benchmark for pricing. These internal valuation methods primarily represent discounted cash flow models that incorporate significant assumptive inputs such as spreads, discount rates, default rates, severity and prepayment speeds. These inputs are analyzed by the Company’s portfolio managers and analysts, investment accountants and risk managers. Internally developed estimates may also use unobservable data, which reflect the Company’s own assumptions about the inputs market participants would use.

   Most securities priced by a major independent third-party service have been classified as Level 2, as management has verified that the significant inputs used in determining their fair values are market observable and appropriate. Externally priced securities for which fair value measurement inputs are not sufficiently transparent, such as securities valued based on broker quotations, have been classified as Level 3. Internally valued securities, including adjusted prices received from independent third parties, where significant management assumptions have been utilized in determining fair value, have been classified as Level 3. Securities categorized as Level 1 consist primarily of investments in mutual funds.

   The Company applies controls over the valuation process. Prices are reviewed and approved by the Company’s professional credit analysts that have industry expertise and considerable knowledge of the issuers. Management performs validation checks to determine the completeness and reasonableness of the pricing information, which include, but are not limited to, changes from identified pricing sources, significant or unusual price fluctuations above predetermined tolerance levels from the prior period, and back-testing of fair values against prices of actual trades. A group comprised of the Company’s investment accountants, portfolio managers and analysts and risk managers meet to discuss any unusual items above the tolerance levels that may have been identified in the pricing review process. These items are investigated, further analysis is performed and resolutions are appropriately documented.

   Derivative instruments are reported at fair value using pricing valuation models which utilize market data inputs or independent broker quotations or exchange prices for exchange-traded futures. The Company calculates the fair value of derivatives using market standard valuation methodologies for foreign currency, interest rate swaps, equity options and equity total return swaps. The derivatives are valued using mid-market inputs that are predominantly observable in the market. Inputs include, but are not limited to, interest swap rates, foreign currency forward and spot rates, credit spreads and correlations, interest volatility, equity volatility and equity index levels. The Company accounts for certain derivatives that are designated as cash flow hedges in the same manner as the hedged liability, which are determined using pricing models with inputs that are observable in the market or can be derived principally from or corroborated by observable market data. On a monthly basis, the Company performs an analysis of derivative valuations, which includes both quantitative and qualitative analyses. Examples of procedures performed include, but are not limited to, review of pricing statistics and trends, analysis of the impacts of changes in the market environment and review of changes in the market value for each derivative by both risk managers and investment accountants. Internally calculated fair values are reviewed and compared to external broker fair values for reasonableness.

NOTES TO FINANCIAL STATEMENTS

Derivative instruments classified as Level 1 are exchange-traded. Derivative instruments classified as Level 2 primarily include foreign currency and interest rate swaps. The derivative valuations are determined using pricing models with inputs that are observable in the market or can be derived principally from or corroborated by observable market data, primarily interest swap rates, interest rate volatility and foreign currency forward and spot rates.

Derivative instruments classified as Level 3 include complex derivatives, such as equity options and total return swaps. These derivatives are valued using pricing models which utilize both observable and unobservable inputs, primarily interest rate volatility, equity volatility, equity index levels and, to a lesser extent, broker quotations. A derivative instrument containing Level 2 inputs would be classified as a Level 3 financial instrument in its entirety if it has at least one significant Level 3 input.

The fair value of separate account assets is based on the fair value or NAV of the underlying assets. Separate account assets held at fair value primarily consist of investments in mutual funds and hedge funds.

Level 1 separate account assets include mutual funds that are valued based on reported net asset values provided by fund managers daily and can be redeemed without restriction. Management performs validation checks to determine the reasonableness of the pricing information, which include, but are not limited to, price fluctuations above predetermined thresholds from the prior day and validation against similar funds or indices. Variances are investigated, further analysis is performed and resolutions are appropriately documented.

B. Disclosure of Fair Value of Financial Instruments:

The following methods and assumptions were used to estimate the fair value of these financial instruments as of September 30, 2023:

Mortgage Loans: The fair value of the mortgage loan portfolio is determined by discounting the estimated future cash flows, using current rates that are applicable to similar credit quality, property type and average maturity of the composite portfolio.

Cash, Cash Equivalents and Short-Term Investments (including Securities Lending Reinvested Collateral Assets): For cash and cash equivalents with maturities of three months or less from date of purchase, their fair values approximate their book/adjusted carrying values due to their short maturities. For short-term investments with maturities of one year or less from date of purchase, excluding cash equivalents and money market mutual funds, their fair values are determined using similar valuation techniques as described above for bonds. Cash equivalents that are money market mutual funds have fair values that approximate their book/adjusted carrying values due to the short maturities of the underlying investments of the funds. Securities lending reinvested collateral assets that are primarily reverse purchase agreements have fair values that approximate their book/adjusted carrying values due to their short maturities.

Contract Loans: Contract loans are not separable from their associated insurance contract and bear no credit risk since they do not exceed the contract's cash surrender value, making these assets fully secured by the cash surrender value of the contracts. Therefore, the carrying amount of the contract loans is a reasonable approximation of fair value.

Other Invested Assets: Other invested assets consist primarily of surplus note investments held from other insurance providers and WCFIs that are NAIC rated 1 or 2. The fair values of the surplus note investments are priced by an independent pricing service as described for bonds above. The WCFIs are held at accreted book value which approximates fair value due to the short-term nature of the investment.

Separate Account Assets: The fair value of assets in the Separate Accounts in Level 2 consist of bonds based on the valuation methods described in Note 20 A.4. above. The fair value of assets in the Separate Accounts in Level 3 consist of bonds based on valuation methods described in Note 20 A.4. above and mortgage loans based on the valuation method described above.

Liability for Deposit-Type Contracts: The primary methods used to determine the fair value of liability for deposit-type contracts are: discounted cash flow methodologies using significant unobservable inputs, discounted cash flow methodologies using current market risk-free interest rates and adding a spread to reflect nonperformance risk and the use of observable inputs, such as quoted prices for identical or similar instruments from third party pricing services. The fair value of deposit-type contracts issued at floating rates or that are short-term in nature approximate their carrying value.

Separate Account Liability for Deposit-Type Contracts: The statement value of separate account liability for deposit-type contracts is reported under separate account liabilities and is a reasonable estimate of their fair value because the contractual interest rates are variable and based on current market rates.

Borrowed Money: The fair value of debt issued at floating rates or that is short-term in nature approximates its carrying value.

NOTES TO FINANCIAL STATEMENTS

C. Fair Value by Financial Instrument Type:

September 30, 2023

Type of Financial Instrument (1)	Aggregate Fair Value	Admitted Assets/ Liabilities	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	$66,352,550,169	$75,413,647,003	$0	$60,633,758,116	$5,718,792,053	$0	$0
Preferred Stocks	1,319,440	1,319,440	0	319,440	1,000,000	0	0
Common Stocks (2)	183,680,638	183,680,639	116,218,038	0	67,462,600	0	0
Mortgage Loans	15,862,737,609	18,721,932,431	0	0	15,862,737,609	0	0
Cash, Cash Equivalents and Short-Term Investments	990,510,775	1,033,931,094	956,883,505	22,185,296	11,441,974	0	0
Contract Loans	8,029,034,132	8,029,034,132	0	0	8,029,034,132	0	0
Derivatives, net	44,713,728	699,813,385	49,405,028	(1,541,589,262)	1,536,897,962	0	0
Securities Lending Reinvested Collateral Assets	3,962,077,664	3,962,077,664	0	3,962,077,664	0	0	0
Other Invested Assets (2)	1,473,975,080	1,536,217,000	0	1,315,508,879	158,466,201	0	0
Separate Account Assets	59,407,413,005	60,170,955,785	54,497,614,315	3,210,666,950	576,102,373	1,123,029,367	0
Liabilities:							
Liability for Deposit-Type Contracts (3)	19,625,927,902	20,603,929,384	0	14,594,167,147	5,031,760,755	0	0
Separate Account Liability for Deposit-Type Contracts	5,148,332	5,148,332	0	0	5,148,332	0	0

December 31, 2022

Type of Financial Instrument (1)	Aggregate Fair Value	Admitted Assets/ Liabilities	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	$65,964,575,748	$73,844,757,720	$0	$61,161,993,441	$4,802,582,307	$0	$0
Preferred Stocks	3,833,150	3,833,150	0	333,150	3,500,000	0	0
Common Stocks (2)	195,186,008	195,186,008	130,555,567	0	64,630,441	0	0
Mortgage Loans	16,704,767,684	19,028,347,421	0	0	16,704,767,684	0	0
Cash, Cash Equivalents and Short-Term Investments	887,613,628	887,898,766	855,210,117	18,892,392	13,511,119	0	0
Contract Loans	7,597,061,529	7,597,061,529	0	0	7,597,061,529	0	0
Derivatives, net	(166,213,522)	214,835,213	51,758,996	(1,095,712,644)	877,740,126	0	0
Securities Lending Reinvested Collateral Assets	2,827,823,433	2,827,823,433	0	2,827,823,433	0	0	0
Other Invested Assets (2)	1,644,210,980	1,692,322,906	0	1,496,722,103	147,488,877	0	0
Separate Account Assets	58,011,696,000	58,635,685,717	53,895,001,101	2,755,551,812	512,325,813	848,817,274	0
Liabilities:							
Liability for Deposit-Type Contracts (3)	17,856,032,743	18,502,874,165	0	13,138,288,216	4,717,744,527	0	0
Separate Account Liability for Deposit-Type Contracts	4,681,871	4,681,871	0	0	4,681,871	0	0

(1) The tables above exclude the following financial instruments: investment income due and accrued, derivatives collateral receivable and payable and payable for securities lending. The fair value of these financial instruments, which are primarily classified as Level 2, approximates carrying value as they are short–term in nature such that there is minimal risk of material changes in fair value due to changes in interest rates or counterparty credit

(2) Excludes investments accounted for under the equity method

(3) Excludes deposit liabilities with no defined or contractual maturities

NOTES TO FINANCIAL STATEMENTS

D. The Company had no investments where it was not practicable to estimate fair value.

E. Investments Measured Using the NAV Practical Expedient:

Separate account assets include hedge funds where the fair value is based on the net asset value obtained from the fund managers. Investment strategies related to separate account hedge funds include multi-strategy primarily invested in U.S. and international equity, fixed income, long/short equity, loans, precious metals, real estate, derivatives, privately held companies and private partnerships. The redemption frequency can be daily, monthly, quarterly, semi-annually and annually. The remaining lockup period ranges from zero to 48 months as of September 30, 2023. There are no unfunded commitments of investments measured using the NAV practical expedient as of September 30, 2023.

21. OTHER ITEMS

A-B. No significant change

C. Other Disclosures

1-2. No significant change

3. Other Disclosures

As of September 30, 2023, the Company had $0.9 billion and $0.0 billion of outstanding contractual obligations to acquire private placement securities for the General Account and Separate Account, respectively. As of September 30, 2023, the Company had $0.9 billion of outstanding mortgage loan commitments in the General Account which were primarily advances available for construction loans.

In October 2022, Pacific Life announced its agreement to sell its third-party credit asset management firm, Pacific Asset Management, LLC, (PAM), whose clients include Pacific Funds Series Trust, to Aristotle Capital Management, LLC and on April 17, 2023 Pacific Life completed the sale.

<u>Admitted Net Negative (disallowed) IMR</u>

Net negative (disallowed) IMR totals $16 million in aggregate and is allocated between the general account and insulated separate account. The amount of negative IMR admitted in the general account is $15 million and reported as an asset in the insulated separate account is $1 million.

As of September 30, 2023, the calculated adjusted capital and surplus per paragraph 9.a totals $11.5 billion. The percentage of admitted net negative (disallowed) IMR compared to the adjusted capital and surplus is 0.14% (total includes admitted general and separate account balance).

The Company attests to the following statements:

- Fixed income investments generating IMR losses comply with the reporting entity's documented investment or liability management policies; there have been no deviations from this statement during 2023.
- IMR losses for fixed income related derivatives are all in accordance with prudent and documented risk management procedures, in accordance with a reporting entity's derivative use plans and reflect symmetry with historical treatment in which unrealized derivative gains were reversed to IMR and amortized in lieu of being recognized as realized gains upon derivative termination.
- Asset sales that were generating admitted negative IMR were not compelled by liquidity pressures (e.g., to fund significant cash outflows including, but not limited to excess withdrawals and collateral calls).

There are no other significant changes to this disclosure.

D-I. No significant change

22. EVENTS SUBSEQUENT

The Company has evaluated events subsequent to September 30, 2023 and through November 15, 2023, the date this Quarterly Statement was filed and has concluded that no events have occurred that required adjustment to this Quarterly Statement. The Company has not evaluated subsequent events after the filing date.

23. REINSURANCE

The Company entered into a Yearly Renewable Term (YRT) reinsurance agreement with Swiss Re effective January 1, 2023, through which the Company cedes mortality risk on a certain block of Perm business.

Effective April 1, 2023, the Company entered into an agreement to recapture two coinsurance/YRT agreements ceding varying amounts of mortality risk related to specific life business. The coinsurance/YRT reserves recaptured were $354 million and the assets received were $214.5 million.

On September 15, 2023, the Company signed an indemnity reinsurance agreement with Hannover Life Reassurance Company of America (Bermuda) LTD. (Hannover) to cede risks under certain indexed universal life insurance policies issued by the Company, effective December 31, 2023. The reinsurance will be on a coinsurance basis in respect of the Coinsurance Benefits under the Coinsured Policies and on a YRT basis in respect of the YRT Benefits under the YRT Reinsured Policies. On the effective date of the reinsurance agreement, the Company will recognize a reserve credit.

In July 2023, the court granted a liquidation order for Scottish Re (U.S.), Inc. (Scottish Re), which terminated the reinsurance contracts as of September 30, 2023. For the Company's third quarter reporting, balances receivable from Scottish Re are reported in Line 16.3 *Other amounts receivable under reinsurance contracts*, and balances payable to Scottish Re are reported in Line 4.1 *Contract claims – Life*.

No other material reinsurance changes were executed through September 30, 2023.

NOTES TO FINANCIAL STATEMENTS

24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

A-D. No significant change

E. The Company did not write any accident and health insurance premiums that is subject to the Affordable Care Act risk-sharing provisions.

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

A. As of September 30, 2023 and December 31, 2022, there were $14 million, in aggregate reserves for accident and health contracts.

B. There were no significant changes in methodology or assumptions of the reserves.

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change

27. STRUCTURED SETTLEMENTS

No significant change

28. HEALTH CARE RECEIVABLES

No significant change

29. PARTICIPATING POLICIES

No significant change

30. PREMIUM DEFICIENCY RESERVES

No significant change

31. RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS

1-5. No significant change

6. The Components for Other Reserve Changes (Page 7, Line 7):

			Ordinary				Group	
Item	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life Group and Individual	Life Insurance	Annuities
Include the Change of Separate Account Fair Value, Surrender or Alternative Comparison Values, Partial Withdrawals, Changes in Deficiency Reserves, Change in CRVM Expense Allowances and Changes in Additional Actuarial Reserves for AGXXXVIII	$504,419,740	$0	$407,495,458	$8,560,984	$0	$0	$185,518	$88,177,780
3106999 Total	$504,419,740	$0	$407,495,458	$8,560,984	$0	$0	$185,518	$88,177,780

NOTES TO FINANCIAL STATEMENTS

32. ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT TYPE CONTRACT LIABILITIES BY WITHDRAWAL CHARACTERISTICS

A. INDIVIDUAL ANNUITIES

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1).	Subject to Discretionary Withdrawal:					
a.	With Market Value Adjustment	$16,763,403,569	$0	$0	$16,763,403,569	21%
b.	At Book Value Less Current Surrender Charge of 5% or More *	833,129,658	0	0	833,129,658	1%
c.	At Fair Value	0	0	43,628,867,019	43,628,867,019	55%
d.	Total with Market Value Adjustment or at Fair Value (Total of a Through c)	17,596,533,227	0	43,628,867,019	61,225,400,246	77%
e.	At Book Value without Adjustment (Minimal or No Charge or Adjustment)	11,067,574,836	0	0	11,067,574,836	14%
(2).	Not Subject to Discretionary Withdrawal	6,986,102,238	0	2,049,557	6,988,151,795	9%
(3).	Total (Gross: Direct + Assumed)	35,650,210,301	0	43,630,916,576	79,281,126,877	100%
(4).	Reinsurance Ceded	1,770,917,661	0	0	1,770,917,661	
(5).	Total (Net) (3) - (4)	$33,879,292,640	$0	$43,630,916,576	$77,510,209,216	
(6).	Amount Included in A(1)b Above that will Move to A(1)e for the First Time Within the Year After the Statement Date:	$310,736,322	$0	$0	$310,736,322	

B. GROUP ANNUITIES

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1).	Subject to Discretionary Withdrawal:					
a.	With Market Value Adjustment	$457,366	$0	$0	$457,366	0%
b.	At Book Value Less Current Surrender Charge of 5% or More *	0	0	0	0	0%
c.	At Fair Value	0	0	0	0	0%
d.	Total with Market Value Adjustment or at Fair Value (Total of a Through c)	457,366	0	0	457,366	0%
e.	At Book Value without Adjustment (Minimal or No Charge or Adjustment)	0	0	0	0	0%
(2).	Not Subject to Discretionary Withdrawal	7,797,935,926	5,143,338,802	0	12,941,274,728	100%
(3).	Total (Gross: Direct + Assumed)	7,798,393,292	5,143,338,802	0	12,941,732,094	100%
(4).	Reinsurance Ceded	0	0	0	0	
(5).	Total (Net) (3) - (4)	$7,798,393,292	$5,143,338,802	$0	$12,941,732,094	
(6).	Amount Included in B(1)b Above that will Move to B(1)e for the First Time Within the Year After the Statement Date:	$0	$0	$0	$0	

C. DEPOSIT-TYPE CONTRACTS

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1).	Subject to Discretionary Withdrawal:					
a.	With Market Value Adjustment	$140,669,833	$0	$0	$140,669,833	1%
b.	At Book Value Less Current Surrender Charge of 5% or More *	0	0	0	0	0%
c.	At Fair Value	0	0	5,148,332	5,148,332	0%
d.	Total with Market Value Adjustment or at Fair Value (Total of a Through c)	140,669,833	0	5,148,332	145,818,165	1%
e.	At Book Value without Adjustment (Minimal or No Charge or Adjustment)	3,935,309,410	0	0	3,935,309,410	19%
(2).	Not Subject to Discretionary Withdrawal	16,626,799,135	0	0	16,626,799,135	80%
(3).	Total (Gross: Direct + Assumed)	20,702,778,378	0	5,148,332	20,707,926,710	100%
(4).	Reinsurance Ceded	0	0	0	0	
(5).	Total (Net) (3) - (4)	$20,702,778,378	$0	$5,148,332	$20,707,926,710	
(6).	Amount Included in C(1)b Above that will Move to C(1)e for the First Time Within the Year After the Statement Date:	$0	$0	$0	$0	

* Withdrawal characteristic categories were evaluated using effective surrender charge rates, where applicable.

NOTES TO FINANCIAL STATEMENTS

D. Life & Accident & Health Annual Statement:

(1).	Exhibit 5, Annuities Section, Total (net)	$41,675,140,844
(2).	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	2,545,088
(3).	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	20,702,778,378
(4).	Subtotal	62,380,464,310
	Separate Accounts Annual Statement:	
(5).	Exhibit 3, Line 0299999, Column 2	48,774,255,378
(6).	Exhibit 3, Line 0399999, Column 2	0
(7.)	Policyholder Dividend and Coupon Accumulations	0
(8).	Policyholder Premiums	0
(9).	Guaranteed Interest Contracts	0
(10).	Other Contract Deposit Funds	5,148,332
(11).	Subtotal	48,779,403,710
(12).	Combined Total	$111,159,868,020

33. ANALYSIS OF LIFE ACTUARIAL RESERVES BY WITHDRAWAL CHARACTERISTICS

No significant change

34. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

A. Deferred and Uncollected Life Insurance Premiums and Annuity Considerations as of September 30, 2023:

		September 30, 2023	
		Gross	Net of Loading
1.	Industrial	$0	$0
2.	Ordinary New Business	(11,630,376)	(39,417,612)
3.	Ordinary Renewal	287,686,498	284,748,176
4.	Credit Life	0	0
5.	Group Life	0	0
6.	Group Annuity	46,498,782	46,498,783
7.	Totals	$322,554,903	$291,829,346

NOTES TO FINANCIAL STATEMENTS

35. SEPARATE ACCOUNTS

A. No significant change

B. General Nature and Characteristics of Separate Accounts Business:

The Company has Separate Accounts with guarantees comprised of the group annuities business where the General Account guarantees annuity payments if the Separate Accounts is unable to do so. Assets of the group annuities business are carried at amortized cost and the Company establishes an AVR as required. The Company's Separate Accounts without guarantees consist of the variable annuities and variable universal life businesses where the assets of these accounts are carried at fair value.

Information regarding the Separate Accounts of the Company is as follows:

	Separate Accounts with Guarantees			Without Guarantees	
	(1) Indexed	(2) Nonindexed Guarantee 4% or Less	(3) Nonindexed Guarantee More than 4%	(4) Nonguaranteed Separate Accounts	(5) Total
(1). Premiums, Considerations or Deposits for the Period Ended September 30, 2023	$0	($1,180,036)	$880,438,488	$2,866,450,012	$3,745,708,464
(2). Reserves at September 30, 2023					
For Accounts With Assets At:					
a. Fair Value	$0	$0	$0	$54,339,004,390	$54,339,004,390
b. Amortized Cost	0	3,253,514,146	1,889,824,656	0	5,143,338,802
c. Total Reserves *	$0	$3,253,514,146	$1,889,824,656	$54,339,004,390	$59,482,343,192
(3). By Withdrawal Characteristics:					
a. Subject to Discretionary Withdrawal					
1. With Market Value Adjustment	$0	$0	$0	$0	$0
2. At Book Value Without Market Value Adjustment and With Current Surrender Charge of 5% or More	0	0	0	0	0
3. At Fair Value	0	0	0	54,336,954,833	54,336,954,833
4. At Book Value Without Market Value Adjustment and With Current Surrender Charge Less Than 5%	0	0	0	0	0
5. Subtotal	0	0	0	54,336,954,833	54,336,954,833
b. Not Subject to Discretionary Withdrawal	0	3,253,514,146	1,889,824,656	2,049,557	5,145,388,359
c. Total	$0	$3,253,514,146	$1,889,824,656	$54,339,004,390	$59,482,343,192
* Line 2(c) Should Equal Line 3(c).					
(4). Reserves For Asset Default Risk in Lieu of AVR	$0	$0	$0	$0	$0

C. Reconciliation of Net Transfers To (or From) Separate Accounts:

(1). Transfers as Reported in the Summary of Operations of the Separate Accounts Statement:	
a. Transfers to Separate Accounts (Page 4, Line 1.4)	$3,744,364,904
b. Transfers from Separate Accounts (Page 4, Line 10)	4,310,925,053
c. Net Transfers to (from) Separate Accounts (a) - (b)	(566,560,149)
(2). Reconciling Adjustments:	
a. Net Lag Gain/Loss for Annuities in General Account Only	(1,114,093)
(3). Transfers as Reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	($567,674,242)

36. LOSS/CLAIM ADJUSTMENT EXPENSES

No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [X]

2.2 If yes, date of change: .....

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
.....

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] No [X]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. .....

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]

4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.
.....

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2020

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2020

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/03/2022

6.4 By what department or departments?
NEBRASKA DEPARTMENT OF INSURANCE .....

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [X]

7.2 If yes, give full information:
.....

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
.....

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ ] No [X]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 178,166

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [X] No [ ]

11.2 If yes, give full and complete information relating thereto:
Subject to repurchase agreements -$250,000,000
Letter Stock or Securities Restricted as to Sale excluding FHLB Capital Stock - $17,375,911
FHLB Capital Stock - $65,754,600
On Deposit with States - $5,964,424
Pledged Collateral to FHLB - $7,987,825,202
Pledged as Collateral not captured in other categories - $1,368,458,399

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 4,044,802,895

13. Amount of real estate and mortgages held in short-term investments: $

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 3,500,000	$ 3,500,000
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 1,018,188,364	$ 914,180,838
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$ 621,868,130	$ 630,378,913
14.26	All Other	$ 5,703,972,628	$ 6,375,489,376
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 7,347,529,122	$ 7,923,549,127
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 3,962,077,664
16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 3,962,077,664
16.3 Total payable for securities lending reported on the liability page. $ 3,962,077,664

GENERAL INTERROGATORIES

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
THE BANK OF NEW YORK MELLON TRUST COMPANY, N.A.	PITTSBURGH, PA
FHLB TOPEKA	TOPEKA, KS
THE NORTHERN TRUST COMPANY	CHICAGO, IL

17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
N/A		

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
N/A			

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
ABERDEEN ASSET MANAGERS LIMITED	U
APOLLO CAPITAL MANAGEMENT L.P.	U
AXA EQUITABLE AGRIFINANCE, LLC – AUTHORIZED TO MAKE INVESTMENT DECISIONS FOR REAL ESTATE SECURED LOANS, WHICH ARE NOT CONSIDERED SECURITIES PER THE U.S. SECURITIES & EXCHANGE COMMISSION	U
BLACKROCK FINANCIAL MANAGEMENT INC.	U
BROOKFIELD ASSET MANAGEMENT PRIVATE INSTITUTIONAL CAPITAL ADVISORS (CANADA), L.P.	U
INVESTMENT PROFESSIONALS EMPLOYED BY PACIFIC LIFE INSURANCE COMPANY	I
NUVEEN ALTERNATIVES ADVISORS LLC	U
PACIFIC LIFE FUND ADVISORS LLC	A
ARISTOTLE PACIFIC CAPITAL LLC	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [ ] No [X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [ ] No [X]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
CRD# 162309	ABERDEEN ASSET MANAGERS LIMITED	549300EI2QZDOKFOUR93	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 143161	APOLLO CAPITAL MANAGEMENT L.P.	5493007BCXEDR17QKB54	U.S. SECURITIES & EXCHANGE COMMISSION	NO
N/A	AXA EQUITABLE AGRIFINANCE, LLC	5493003SYWQCN68VWG95	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 107105	BLACKROCK FINANCIAL MANAGEMENT, INC.	549300LVXYIVJKE13M84	N/A	NO
CRD# 151605	BROOKFIELD ASSET MANAGEMENT PRIVATE INSTITUTIONAL CAPITAL ADVISORS (CANADA), L.P.	NONE	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 160255	NUVEEN ALTERNATIVES ADVISORS LLC	549300MFBTJNNQKKJX98	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 105169	PACIFIC LIFE FUND ADVISORS LLC	07U30JMOOWOYIMFFC542	U.S. SECURITIES & EXCHANGE COMMISSION	DS
CRD# 298050	ARISTOTLE PACIFIC CAPITAL LLC	549300UCSPN8ID30FU28	U.S. SECURITIES & EXCHANGE COMMISSION	NO

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? .... Yes [ ] No [X]

18.2 If no, list exceptions:
ANTERIAD LLC MML, 5/23/2024, $3,194,460 BV
E-TECHNOLOGIES GRP LLC TL, 4/08/2024, $1,887,691 BV
NSPC INTERMEDIATE CORP TL, 2/13/2026, $393,868 BV
NSPC INTERMEDIATE CORP TL, 2/13/2026, $77,937 BV
TURIA HOLDCO SLU SEC, 12/31/2027, $777,087 BV
B RE COPT DC II MEZZ A LLC SEC, 12/09/2024, $6,903,933 BV
DIVERSIFIED ABS PHASE III LLC, 4/28/2039, $15,663,101 BV
GOODGREEN TR 2023-1A, 1/17/2061, $9,389,382 BV
NATF AMERICA LLC 2021-1, 3/31/2028, $13,000,000 BV
NATF AMERICA LLC 2021-2, 10/15/2028, $10,000,000 BV
PEQ 2020 LLC TERM NT, 12/15/2030, $1,235,388 BV ....

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities? .... Yes [X] No [ ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
a. The security was purchased prior to January 1, 2018.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? .... Yes [ ] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? .... Yes [ ] No [X]

GENERAL INTERROGATORIES

PART 2 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$ 971,144,016
1.12 Residential Mortgages	$ 232,502,180
1.13 Commercial Mortgages	$ 17,334,362,628
1.14 Total Mortgages in Good Standing	$ 18,538,008,824
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	$ 69,790,322
1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	$ 987,646
1.32 Residential Mortgages	$
1.33 Commercial Mortgages	$
1.34 Total Mortgages with Interest Overdue more than Three Months	$ 987,646
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	$ 3,177,665
1.42 Residential Mortgages	$
1.43 Commercial Mortgages	$ 109,967,974
1.44 Total Mortgages in Process of Foreclosure	$ 113,145,639
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 18,721,932,431
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	$
1.62 Residential Mortgages	$
1.63 Commercial Mortgages	$
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$

2. Operating Percentages:

2.1 A&H loss percent	90.173 %
2.2 A&H cost containment percent	%
2.3 A&H expense percent excluding cost containment expenses	494.059 %

3.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

3.2 If yes, please provide the amount of custodial funds held as of the reporting date $

3.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

3.4 If yes, please provide the balance of the funds administered as of the reporting date $

4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No [ ]

4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [ ] No [ ] N/A [ ]

5.2 If no, explain:

6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]

6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
00000	CR-3191255	12/31/2023	Hannover Life Reassurance Company of America (Bermuda), Ltd.	BMU	COFW/I	OL	Reciprocal Jurisdiction	2	06/20/2019
00000	CR-3191255	12/31/2023	Hannover Life Reassurance Company of America (Bermuda), Ltd.	BMU	YRT/I	OL	Reciprocal Jurisdiction	2	06/20/2019

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		Direct Business Only					
	1	Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	16,806,027	76,435,034			93,241,061	1,073,761
2. Alaska AK	L	20,425,178	4,445,539			24,870,717	
3. Arizona AZ	L	93,997,662	188,861,265			282,858,927	2,653,268
4. Arkansas AR	L	24,620,144	41,564,025			66,184,169	229,484
5. California CA	L	505,075,957	1,070,863,016			1,575,938,973	63,222,822
6. Colorado CO	L	62,515,773	93,445,221			155,960,994	(525,199)
7. Connecticut CT	L	45,410,794	94,809,977			140,220,772	872,467
8. Delaware DE	L	81,673,255	52,586,633			134,259,889	
9. District of Columbia DC	L	7,963,313	8,173,760			16,137,072	740,889
10. Florida FL	L	302,522,810	525,820,990			828,343,800	8,527,701
11. Georgia GA	L	81,371,627	101,779,778			183,151,405	1,402,355
12. Hawaii HI	L	24,773,782	69,011,567			93,785,349	769,707
13. Idaho ID	L	14,236,804	21,466,094			35,702,898	149,592
14. Illinois IL	L	132,070,348	313,143,026			445,213,373	1,565,587
15. Indiana IN	L	32,741,382	228,222,007			260,963,388	522,659
16. Iowa IA	L	27,526,940	51,654,472			79,181,412	1,763,994
17. Kansas KS	L	26,112,637	47,917,665			74,030,303	1,712,943
18. Kentucky KY	L	19,759,436	101,269,063			121,028,498	1,177,727
19. Louisiana LA	L	39,965,267	114,614,806			154,580,074	1,349,596
20. Maine ME	L	4,461,660	14,189,227			18,650,886	
21. Maryland MD	L	38,841,176	62,395,152			101,236,328	541,005
22. Massachusetts MA	L	48,257,757	98,925,976			147,183,733	117,879,367
23. Michigan MI	L	90,113,005	249,501,507			339,614,513	2,503,150
24. Minnesota MN	L	166,493,373	179,065,091			345,558,464	1,037,788
25. Mississippi MS	L	10,131,207	28,841,605			38,972,812	
26. Missouri MO	L	48,116,745	326,124,874			374,241,619	651,382,273
27. Montana MT	L	6,266,849	14,621,773			20,888,622	37,391
28. Nebraska NE	L	29,474,519	28,444,370			57,918,889	100,000
29. Nevada NV	L	62,956,205	75,851,953			138,808,157	3,002,939
30. New Hampshire NH	L	4,610,024	22,229,554			26,839,578	825,692
31. New Jersey NJ	L	88,078,294	321,272,295			409,350,589	457,289
32. New Mexico NM	L	9,250,512	45,154,157			54,404,670	511,632
33. New York NY	N	85,521,026	8,619,501			94,140,527	
34. North Carolina NC	L	72,450,608	117,297,634			189,748,242	611,738
35. North Dakota ND	L	9,750,006	88,634,322			98,384,328	1,044,619
36. Ohio OH	L	97,712,278	292,120,722			389,833,000	2,951,169
37. Oklahoma OK	L	14,394,378	28,274,627			42,669,005	495,000
38. Oregon OR	L	30,083,458	81,415,687			111,499,146	581,668
39. Pennsylvania PA	L	101,371,488	182,097,665			283,469,153	3,123,939
40. Rhode Island RI	L	15,465,673	16,945,658			32,411,331	
41. South Carolina SC	L	20,802,472	69,235,180			90,037,651	1,653,278
42. South Dakota SD	L	143,782,824	10,370,893			154,153,716	
43. Tennessee TN	L	47,064,783	266,361,360			313,426,144	1,621,264
44. Texas TX	L	379,343,606	536,421,286			915,764,892	6,538,379
45. Utah UT	L	38,163,760	44,773,772			82,937,532	633,256,598
46. Vermont VT	L	2,185,641	11,050,160			13,235,800	555,002
47. Virginia VA	L	51,288,462	147,895,909			199,184,371	5,013,015
48. Washington WA	L	70,111,441	95,717,610			165,829,050	1,268,277
49. West Virginia WV	L	4,070,566	42,362,877			46,433,443	216,792
50. Wisconsin WI	L	45,631,505	279,431,484			325,062,988	4,271,000
51. Wyoming WY	L	10,213,996	5,920,310			16,134,307	
52. American Samoa AS	N						
53. Guam GU	N	124				124	
54. Puerto Rico PR	N	185,125				185,125	
55. U.S. Virgin Islands VI	N	45,748				45,748	
56. Northern Mariana Islands MP	N						
57. Canada CAN	N	791	59,430			60,221	
58. Aggregate Other Aliens OT	XXX	8,904,755	1,031,294			9,936,049	
59. Subtotal	XXX	3,415,164,973	6,998,738,852			10,413,903,825	1,528,689,617
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	5,187,951	62			5,188,012	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	668,484				668,484	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	3,421,021,407	6,998,738,914			10,419,760,322	1,528,689,617
96. Plus Reinsurance Assumed	XXX	441,427,216	568,582,547	7,189,289		1,017,199,053	
97 Totals (All Business)	XXX	3,862,448,624	7,567,321,461	7,189,289		11,436,959,374	1,528,689,617
98. Less Reinsurance Ceded	XXX	922,128,772	309,946,336			1,232,075,108	
99. Totals (All Business) less Reinsurance Ceded	XXX	2,940,319,852	7,257,375,125	7,189,289		10,204,884,266	1,528,689,617
DETAILS OF WRITE-INS							
58001. Other Aliens	XXX	8,904,755	1,031,294			9,936,049	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	8,904,755	1,031,294			9,936,049	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 50
2. R - Registered - Non-domiciled RRGs ....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state ....
4. Q - Qualified - Qualified or accredited reinsurer ....
5. N - None of the above - Not allowed to write business in the state 7

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

Federal ID Number	NAIC Company Code	Domiciliary Location	Company
33-0769202		NE	Pacific Mutual Holding Company
33-0769203		DE	Pacific LifeCorp
91-2025652		MO	Pacific Life & Annuity Services, Inc.
95-1079000	67466	NE	Pacific Life Insurance Company
58-1516006		GA	Confederation Life Insurance and Annuity Company
26-1220784	13069	VT	Pacific Alliance Reinsurance Company of Vermont
95-1079000		DE	Pacific Asset Holding LLC
95-1079000		DE	700 Main Street LLC
86-0966932		DE	Grayhawk Golf Holdings, LLC
95-1079000		AZ	Grayhawk Golf Club L.L.C.
95-1079000		DE	GW Member LLC
46-3942695		DE	GW Apartments LLC
33-0738940		DE	Las Vegas Golf I, LLC
33-0738940		NV	Angel Park Golf, LLC
95-1079000		DE	Pacific TriGuard Partners LLC
95-1079000		DE	PL 315 Elden Member, LLC
88-2268475		DE	315 Elden Multifamily JV Investors LLC
88-2391808		DE	315 Elden Street Multifamily Partners LLC
88-2220236		DE	315 Elden Street Owner LLC
95-1079000		DE	PL 400k Member, LLC
32-0479229		DE	400 K Street, LLC
95-1079000		DE	PL 440k Member, LLC
45-3122382		DE	440 K Street, LLC
95-1079000		DE	PL 803 Division Street Member, LLC
84-3891231		DE	Nashville Gulch Venture LLC
84-4242104		DE	Nashville Gulch Owner LLC
95-1079000		DE	PL 922 Washington Owner, LLC
95-1079000		DE	PL Adley Member, LLC
86-3380647		DE	Redwood PL Adley LLC
81-0891843		GA	DD 6075 Roswell LLC
95-1079000		DE	PL Allston Yard Member, LLC
87-2245095		DE	Allston Yards Apartments, LLC
95-1079000		DE	PL Alta Vista Newcastle MF Member, LLC
92-0583810		DE	Alta Vista Newcastle Multifamily JV Investor LLC
88-3228031		DE	Alta Vista Newcastle Multifamily Partners LLC
88-3153970		DE	Lost Spurs Owner LLC
88-3178533		DE	Village at Bellaire Owner LLC
95-1079000		DE	PL Andante Member, LLC
82-1256174		DE	Andante Venture LLC
82-1235929		DE	Andante Owner LLC
95-1079000		DE	PL Anthology Member, LLC
84-3246397		DE	Anthology Venture LLC
84-3298163		DE	Anthology Owner LLC
84-3246397		DE	Anthology CEA Owner LLC
95-1079000		DE	PL Arkins Member, LLC
87-1535356		DE	2950 Arkins Owner, LLC
87-3824344		DE	2950 Arkins Commercial, LLC
87-3757470		DE	2950 Arkins Residential, LLC
95-1079000		DE	PL Aster Member, LLC
84-1985886		DE	Alston Manor Investors JV LLC
95-1079000		DE	PL Beardslee Member, LLC
82-1550435		DE	Village at Beardslee Investor, LLC
82-1550515		DE	Village at Beardslee Phase I, LLC
82-1558241		DE	Village at Beardslee Phase II, LLC
95-1079000		DE	PL Brightleaf Member, LLC
88-4392028		DE	Brightleaf Venture LLC
92-1360678		DE	Brightleaf Owner LLC

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

Federal ID Number	NAIC Company Code	Domiciliary Location	Company
95-1079000		DE	PL Bromwell Member, LLC
87-3781513		DE	Bromwell Investors LLC
87-4017034		DE	Bromwell Owner LLC
95-1079000		DE	PL Canyon Park Member, LLC
88-3397042		DE	Canyon Park JV LLC
95-1079000		DE	PL Cedarwest Member, LLC
84-1816250		DE	Cedarwest JV LLC
84-1780378		DE	Cedarwest Bend LLC
95-1079000		DE	PL Dairies Owner, LLC
95-1079000		DE	PL Deer Run Member, LLC
83-1232815		DE	Deer Run JV LLC
83-0768213		WA	Deer Run Spokane LLC
95-1079000		DE	PL Del Sol Member, LLC
92-0432605		DE	Bradbury/Felix Investors, LLC
95-1079000		DE	PL Denver Member, LLC
47-5579220		DE	1776 Curtis, LLC
95-1079000		DE	PL DTC Member, LLC
88-1164622		DE	Legacy/PL DTC JV LLC
88-1192551		DE	Legacy DTC Owner LLC
95-1079000		DE	PL Elk Meadows Member, LLC
82-5266812		DE	Elk Meadows JV LLC
45-2101622		UT	Elk Meadows Park City, LLC
95-1079000		DE	PL Evo Union Member, LLC
88-4043620		DE	Evo Union Park Venture, LLC
88-3999235		DE	Evo Union Park Property Owner, LLC
95-1079000		DE	PL Fairfax Gateway Member, LLC
83-2205761		DE	Fairfield Fairfax Gateway LLC
95-1079000		DE	PL Fountain Springs Member, LLC
86-3682155		DE	Fountain Springs JV LLC
86-3652580		CO	Fountain Springs LLC
95-1079000		DE	PL Four Westlake Owner, LLC
95-1079000		DE	PL Fusion Member, LLC
88-3630811		DE	Fusion MF Venture LLC
95-1079000		DE	PL GAAV Member, LLC
84-4784190		DE	Greystar Active Adult Venture I, LP
88-3236761		DE	GS AA Avenu Natick HoldCo, LLC
88-3236904		DE	GS AA Avenu Natick Owner, LLC
88-3219075		DE	GS AA Draper HoldCo, LLC
88-3222470		DE	GS AA Draper Owner, LLC
87-3753100		DE	GS AA Kierland HoldCo LLC
87-3753334		DE	GS AA Kierland Owner LLC
92-1659428		DE	GS AA Naperville HoldCo, LLC
92-1659428		DE	GS AA Naperville Owner, LLC
84-4833452		DE	GS AA Riverwalk HoldCo, LLC
84-4812035		DE	GS AA Riverwalk Owner, LLC
84-5012344		DE	GS AA Stapleton HoldCo, LLC
84-5002983		DE	GS AA Stapleton Owner, LLC
84-4865459		DE	GS AA San Marcos HoldCo, LLC
84-4923357		DE	GS AA San Marcos Owner, LLC
88-3176143		DE	GS AA Village5 HoldCo, LLC
88-3211782		DE	GS AA Village5 Owner, LLC
84-4963817		DE	GS AA Vistas HoldCo LLC
84-4944902		DE	GS AA Vistas Owner LLC
95-1079000		DE	PL Gramax Member, LLC
85-0814463		DE	ASI Gramax LLC
95-1079000		DE	PL Hana Place Member, LLC
83-2845622		DE	Hana Place JV LLC
83-2862606		DE	Hana Place Seattle LLC

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

Federal ID Number	NAIC Company Code	Domiciliary Location	Company
95-1079000		DE	PL Hawkins Press Member, LLC
87-2075960		DE	Hawkins Press Investors JV, LLC
95-1079000		DE	PL Heather Estates Member, LLC
88-3415673		DE	Heather Estates JV LLC
95-1079000		DE	PL Highgate Member, LLC
92-1962907		DE	Amherst Investors JV LLC
92-2014477		DE	KPL Amherst Owner LLC
95-1079000		DE	PL/KBS Fund Member, LLC
20-8908816		DE	Offices at University, LLC
95-1079000		DE	PL Kierland Member, LLC
82-2835217		DE	T&L Apartment Investor, LLC
82-2851607		DE	LAK Apartments, LLC
82-2854486		DE	TAK Apartments, LLC
95-1079000		DE	PL Lakemont Member, LLC
81-2465746		DE	Overlook at Lakemont Venture LLC
95-1079000		DE	PL LasCo Owner, LLC
95-1079000		DE	PL Little Italy Member, LLC
84-2725289		DE	Little Italy Apartments LLC
95-1079000		DE	PL Loso Member, LLC
87-3318882		DE	South & Hollis Investors JV LLC
86-2243446		DE	KA Loso Investors LLC
86-2243446		DE	KA LOSO Holdings LLC
95-1079000		DE	PL Milieu Guarantor, LLC
95-1079000		DE	PL Monterone Member, LLC
82-1850100		DE	Monterone Apartment Investor, LLC
95-1079000		DE	PL Monte Vista Member, LLC
88-1939284		DE	Monte Vista JV LLC
88-1966680		CA	Monte Vista Preservation LP
95-1079000		DE	PL Mortgage Fund, LLC
95-1079000		DE	PL One Jefferson Member, LLC
81-3664344		DE	One Jefferson Venture LLC
95-1079000		DE	PL Park Row Member, LLC
87-3671804		DE	Park Row Apartment Partners, LLC
87-3601538		DE	Park Row Apartments, LLC
95-1079000		DE	PL Peoria Member, LLC
95-1079000		DE	205 Peoria Street Owner, LLC
95-1079000		DE	PL Radian Member, LLC
88-3459110		DE	Radian Partners Group LLC
88-3448107		DE	Radian Partners Property Owner LLC
95-1079000		DE	PL Redland Member, LLC
81-4254723		DE	Redland Road Apartment Investor LLC
95-1079000		DE	PL Reno Member, LLC
82-1578285		DE	NPLC BV Manager LLC
82-1595140		DE	NPLC BV Investment Company LLC
95-1079000		DE	PL SFR HD Member, LLC
86-3271879		DE	SFR JV-HD LP
86-3318561		DE	SFR JV-HD Equity LLC
86-3292344		DE	SFR JV-HD Property LLC
95-1079000		DE	PL SFR MLS Member, LLC
87-1130774		DE	SFR JV-2 LP
87-1318011		DE	SFR JV-2 Equity LLC
87-1106735		DE	SFR JV-2 Property LLC
95-1079000		DE	PL Spectrum Member, LLC
81-4621690		DE	9242 West Russell Road Apartment Investors, LLC
95-1079000		DE	PL Stonebriar Member, LLC
83-1386887		DE	Stonebriar Apartment Investor, LLC

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

Federal ID Number	NAIC Company Code	Domiciliary Location	Company
95-1079000		DE	PL Tessera Member, LLC
83-1584526		DE	Tessera Venture LLC
83-1613080		DE	Tessera Owner LLC
95-1079000		DE	PL Timberlake Member, LLC
47-5512147		DE	80 South Gibson Road Apartment Investors, LLC
95-1079000		DE	PL TOR Member LLC
47-4506277		DE	2803 Riverside Apartment Investors, LLC
95-1079000		DE	PL Towerview Member, LLC
87-3832863		DE	Preston Ridge Holdings JV LLC
95-1079000		DE	PL Town Center Member, LLC
92-2439030		DE	Town Center MF Venture LLC
81-4517667		DE	WW 1300 Keller Parkway LLC
95-1079000		DE	PL Tranquility Lake Member, LLC
87-3715279		DE	Tranquility Lake Apartment Partners, LLC
87-3630624		DE	Tranquility Lake Apartments, LLC
95-1079000		DE	PL Trelago Member, LLC
84-3836278		DE	Trelago Way Investors JV LLC
95-1079000		DE	PL Tupelo Member, LLC
84-2252135		DE	Tupelo Alley Apartment Investors, LLC
84-2492971		DE	Tupelo Alley Owner, LLC
95-1079000		DE	PL Van Buren Member, LLC
81-1841112		DE	1035 Van Buren Holdings, L.L.C.
61-1788296		DE	1035 Van Buren, L.L.C.
95-1079000		DE	PL Vantage Member, LLC
38-4098145		DE	Vantage Post Oak Apartments, LLC
95-1079000		DE	PL Wabash Member, LLC
82-2382409		DE	THC 1333 S. Wabash LLC
95-1079000		DE	PL Walnut Creek Member, LLC
85-3269025		DE	Del Hombre Walnut Creek Holdings LLC
95-1079000		DE	PL Wardman Member, LLC
95-1079000		DE	Wardman Hotel Owner, L.L.C.
95-1079000		DE	PL Wilder Member, LLC
87-2067254		DE	Redwood PL Wilder, LLC
87-2067063		DE	RPL Wilder, LLC
95-1079000		DE	PL Wilshire Member, LLC
84-1953073		DE	Wilshire Apartment Investors, LLC
84-1953073		DE	1111 Wilshire Owner, LLC
95-1079000		DE	Wildflower Member, LLC
26-2387139		FL	Epoch-Wildflower, LLC
46-3586207	15368	VT	Pacific Baleine Reinsurance Company
83-3584534		DE	Pacific Co-Invest Credit Fund I L.P.
83-1901561		DE	Pacific Co-Invest Opportunities Fund I L.P.
86-1780626		DE	Pacific Co-Invest Opportunities Fund II L.P.
85-1023345		DE	PPFA Credit Opportunities Fund I L.P.
46-0831471		DE	Pacific Global Asset Management LLC
04-3244012		DE	Cadence Capital Management LLC
95-1079000		DE	Cadence Global Equity GP LLC
81-4946475		DE	Cadence Global Equity Fund L.P.
95-1079000		DE	Pacific Global Advisors LLC
36-4770311		DE	Pacific Private Fund Advisors LLC
95-1079000		DE	CAA-PPFA Equity Opportunities I GP LLC
86-3846394		DE	CAA-PPFA Equity Opportunities Fund L.P.
95-1079000		DE	CAA-PPFA Opportunities II GP LLC
92-0846003		DE	CAA-PPFA Opportunities Fund II L.P.
83-3631022		DE	Pacific Co-Invest Credit I GP LLC
83-3584534		DE	Pacific Co-Invest Credit Fund I L.P.
86-1729494		DE	Pacific Co-Invest Credit II GP LLC
86-1701945		DE	Pacific Co-Invest Credit Fund II L.P.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

Federal ID Number	NAIC Company Code	Domiciliary Location	Company
83-1910016		DE	Pacific Co-Invest Opportunities I GP LLC
83-1901561		DE	Pacific Co-Invest Opportunities Fund I L.P.
86-1814349		DE	Pacific Co-Invest Opportunities II GP LLC
86-1780626		DE	Pacific Co-Invest Opportunities Fund II L.P.
81-2502241		DE	Pacific Private Credit II GP LLC
81-2527906		DE	Pacific Private Credit Fund II L.P.
82-3306657		DE	Pacific Private Credit III GP LLC
82-3274195		DE	Pacific Private Credit Fund III L.P.
83-1866611		DE	Pacific Private Credit IV GP LLC
83-1842548		DE	Pacific Private Credit Fund IV L.P.
86-1871009		DE	Pacific Private Credit V GP LLC
86-1843877		DE	Pacific Private Credit Fund V L.P.
95-1079000		DE	Pacific Private Equity I GP LLC
46-4081630		DE	Pacific Private Equity Fund I L.P.
93-2217732		DE	Pacific Private Equity II GP LLC
93-2228353		DE	Pacific Private Equity Fund II L.P.
81-2508604		DE	Pacific Private Equity Opportunities II GP LLC
81-2546748		DE	Pacific Private Equity Opportunities Fund II L.P.
82-4117401		DE	Pacific Private Feeder Fund II LP
82-3293185		DE	Pacific Private Equity Opportunities III GP LLC
82-3258645		DE	Pacific Private Equity Opportunities Fund III L.P.
83-1886805		DE	Pacific Private Equity Opportunities IV GP LLC
83-1828750		DE	Pacific Private Equity Opportunities Fund IV L.P.
86-1953348		DE	Pacific Private Equity Opportunities V GP LLC
86-1896517		DE	Pacific Private Equity Opportunities Fund V L.P.
92-0559885		DE	Pacific Private Equity Opportunities Fund II-B LLC
95-1079000		DE	Pacific Private Feeder III GP, LLC
83-3991753		DE	Pacific Private Feeder Fund III L.P.
95-1079000		DE	Pacific Private Feeder IV GP LLC
85-3467221		DE	Pacific Private Feeder Fund IV L.P.
83-1842548		DE	Pacific Private Credit Fund IV L.P.
83-1828750		DE	Pacific Private Equity Opportunities Fund IV L.P.
85-1055644		DE	PPFA Credit Opportunities I GP LLC
85-1004202		DE	CAA – PPFA Credit Opportunities Fund I L.P.
85-1023345		DE	PPFA Credit Opportunities Fund I L.P.
95-3769814	97268	AZ	Pacific Life & Annuity Company
61-1521500		DE	Pacific Life Fund Advisors LLC
61-1521500		DE	Pacific Life Fund Advisors LLC
61-1521500		DE	Pacific Life Trade Receivable GP LLC
83-0796120		DE	Pacific Life Investment Grade Trade Receivable Fund L.P.
95-1079000		DE	Pacific Life Purchasing LLC
81-2527906		DE	Pacific Private Credit Fund II L.P.
82-3274195		DE	Pacific Private Credit Fund III L.P.
83-1842548		DE	Pacific Private Credit Fund IV L.P.
86-1843877		DE	Pacific Private Credit Fund V L.P.
46-4076972		DE	Pacific Private Equity Incentive Allocation LLC
46-4081630		DE	Pacific Private Equity Fund I L.P.
93-2228353		DE	Pacific Private Equity Fund II L.P.
81-2546748		DE	Pacific Private Equity Opportunities Fund II L.P.
92-0559885		DE	Pacific Private Equity Opportunities Fund II-B LLC
82-3258645		DE	Pacific Private Equity Opportunities Fund III L.P.
83-1828750		DE	Pacific Private Equity Opportunities Fund IV L.P.
86-1896517		DE	Pacific Private Equity Opportunities Fund V L.P.
82-4117401		DE	Pacific Private Feeder Fund II LP
83-3991753		DE	Pacific Private Feeder Fund III L.P.
85-3467221		DE	Pacific Private Feeder Fund IV L.P.
95-2594489		DE	Pacific Select Distributors, LLC

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

Federal ID Number	NAIC Company Code	Domiciliary Location	Company
33-0769203		DE	Pacific Life Re Holdings LLC
		BMU	Pacific Life Holdings Bermuda Limited
		GBR	Pacific Life Re Services Limited
		SGP	Pacific Life Re Services Singapore Pte. Limited
		CHN	Pacific Life Re (Shanghai) Information Consulting Services Co., Ltd
		BMU	Pacific Life Services Bermuda Limited
		GBR	UnderwriteMe Limited
		GBR	UnderwriteMe Technology Solutions Limited
87-4269708		DE	UnderwriteMe North America Corp.
		AUS	UnderwriteMe Australia Pty Limited
98-1012719		BMU	Pacific Life Re Global Limited
		BMU	Pacific Life Re International Limited
		AUS	Pacific Life Re (Australia) Pty Limited
46-0520835		GBR	Pacific Life Re Holdings Limited
98-0391994		GBR	Pacific Life Re Limited
98-1018533		CAN	Pacific Services Canada Limited
Pacific Life Insurance Company - entities under significant influence or beneficial interest			
		DE	*IF 2010-355 N Rock Island LLC*
95-3433806		CA	*Pacific Life Foundation*
		CYM	*Pacific Life Funding, LLC*
		CYM	*Pacific Life Global Funding*
		DE	*Pacific Life Global Funding II*
93-6392580		DE	*Pacific Life Group Trust*
95-1079000			*Pacific Life Insurance Company Retirement Incentive Savings Plan*
95-1079000		DE	*Pacific Life Short Term Funding, LLC*
		CYM	*Pacific Pilot Funding*
		CYM	*Pacific Pilot Funding III*
Various		MA	*Pacific Select Fund*
		CYM	*Trestles CLO VI, Ltd.*

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE
PACIFIC LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
			33-0769202				Pacific Mutual Holding Company	NE	UIP					NO	
			33-0769203				Pacific LifeCorp	DE	UDP	Pacific Mutual Holding Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			91-2025652				Pacific Life & Annuity Services, Inc.	MO	NIA	Pacific LifeCorp	Ownership	100.000	Pacific Mutual Holding Company	NO	
0709	Pacific Life Group	67466	95-1079000				Pacific Life Insurance Company	NE	RE	Pacific LifeCorp	Ownership	100.000	Pacific Mutual Holding Company	NO	
			58-1516006				Confederation Life Insurance and Annuity Company	GA	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
0709	Pacific Life Group	13069	26-1220784				Pacific Alliance Reinsurance Company of Vermont	VT	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Asset Holding LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				700 Main Street LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-0966932				Grayhawk Golf Holdings, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	95.000	Pacific Mutual Holding Company	NO	
			95-1079000				Grayhawk Golf Club L.L.C.	AZ	DS	Grayhawk Golf Holdings, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				GW Member LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			46-3942695				GW Apartments LLC	DE	DS	GW Member LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			33-0738940				Las Vegas Golf I, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			33-0738940				Angel Park Golf, LLC	NV	DS	Las Vegas Golf I, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific TriGuard Partners LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL 315 Elden Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-2268475				315 Elden Multifamily JV Investors LLC	DE	DS	PL 315 Elden Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			88-2391808				315 Elden Street Multifamily Partners LLC	DE	DS	315 Elden Multifamily JV Investors LLC	Ownership	80.000	Pacific Mutual Holding Company	NO	
			88-2220236				315 Elden Street Owner LLC	DE	DS	315 Elden Street Multifamily Partners LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL 803 Division Street Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-3891231				Nashville Gulch Venture LLC	DE	DS	PL 803 Division Street Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			84-4242104				Nashville Gulch Owner LLC	DE	DS	Nashville Gulch Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL 400k Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			32-0479229				400 K Street, LLC	DE	DS	PL 400k Member, LLC	Ownership	49.900	Pacific Mutual Holding Company	NO	
			95-1079000				PL 440k Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			45-3122382				440 K Street, LLC	DE	DS	PL 440k Member, LLC	Ownership	49.900	Pacific Mutual Holding Company	NO	
			95-1079000				PL 922 Washington Owner, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Adley Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-3380647				Redwood PL Adley LLC	DE	DS	PL Adley Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			81-0891843				DD 6075 Roswell LLC	GA	DS	Redwood PL Adley LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Allston Yard Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-2245095				Allston Yards Apartments, LLC	DE	DS	PL Allston Yard Member, LLC	Ownership	80.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Alta Vista Newcastle MF Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-0583810				Alta Vista Newcastle Multifamily JV Investor LLC	DE	DS	PL Alta Vista Newcastle MF Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			88-3228031				Alta Vista Newcastle Multifamily Partners LLC	DE	DS	Alta Vista Newcastle Multifamily JV Investor LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			88-3153970				Lost Spurs Owner LLC	DE	DS	Alta Vista Newcastle Multifamily Partners LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3178533				Village at Bellaire Owner LLC	DE	DS	Alta Vista Newcastle Multifamily Partners LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Andante Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-1256174				Andante Venture LLC	DE	DS	PL Andante Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			82-1235929				Andante Owner LLC	DE	DS	Andante Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Anthology Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-3246397				Anthology Venture LLC	DE	DS	PL Anthology Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			84-3298163				Anthology Owner LLC	DE	DS	Anthology Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-3246397				Anthology CEA Owner LLC	DE	DS	Anthology Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Arkins Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-1535356				2950 Arkins Owner, LLC	DE	DS	PL Arkins Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			87-3824344				2950 Arkins Commercial, LLC	DE	DS	2950 Arkins Owner, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3757470				2950 Arkins Residential, LLC	DE	DS	2950 Arkins Owner, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Aster Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-1985886				Alston Manor Investors JV LLC	DE	DS	PL Aster Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Beardslee Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-1550435				Village at Beardslee Investor, LLC	DE	DS	PL Beardslee Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			82-1550515				Village at Beardslee Phase I, LLC	DE	DS	Village at Beardslee Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-1558241				Village at Beardslee Phase II, LLC	DE	DS	Village at Beardslee Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Brightleaf Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-4392028				Brightleaf Venture LLC	DE	DS	PL Brightleaf Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			92-1360678				Brightleaf Owner LLC	DE	DS	Brightleaf Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Bromwell Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3781513				Bromwell Investors LLC	DE	DS	PL Bromwell Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			87-4017034				Bromwell Owner LLC	DE	DS	Bromwell Investors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Canyon Park Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3397042				Canyon Park JV LLC	DE	DS	PL Canyon Park Member, LLC	Ownership	80.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Cedarwest Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-1816250				Cedarwest JV LLC	DE	DS	PL Cedarwest Member LLC	Ownership	60.000	Pacific Mutual Holding Company	NO	
			84-1780378				Cedarwest Bend LLC	DE	DS	Cedarwest JV LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Deer Run Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1232815				Deer Run JV LLC	DE	DS	PL Deer Run Member, LLC	Ownership	60.000	Pacific Mutual Holding Company	NO	
			83-0768213				Deer Run Spokane LLC	WA	DS	Deer Run JV LLC	Ownership	99.990	Pacific Mutual Holding Company	NO	
			95-1079000				PL Del Sol Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-0432605				Bradbury/Felix Investors, LLC	DE	DS	PL Del Sol Member, LLC	Ownership	95.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Denver Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			47-5579220				1776 Curtis, LLC	DE	DS	PL Denver Member, LLC	Ownership	61.700	Pacific Mutual Holding Company	NO	
			95-1079000				PL Dairies Owner, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL DTC Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-1164622				Legacy/PL DTC JV LLC	DE	DS	PL DTC Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			88-1192551				Legacy DTC Owner LLC	DE	DS	Legacy/PL DTC JV LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Elk Meadows Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Evo Union Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-4043620				Evo Union Park Venture, LLC	DE	DS	PL Evo Union Member, LLC	Ownership	87.500	Pacific Mutual Holding Company	NO	
			88-3999235				Evo Union Park Property Owner, LLC	DE	DS	Evo Union Park Venture, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-5266812				Elk Meadows JV LLC	DE	DS	PL Elk Meadows Member, LLC	Ownership	59.994	Pacific Mutual Holding Company	NO	
			45-2101622				Elk Meadows Park City, LLC	UT	DS	Elk Meadows JV LLC	Ownership	99.990	Pacific Mutual Holding Company	NO	
			95-1079000				PL Fairfax Gateway Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-2205761				Fairfield Fairfax Gateway LLC	DE	DS	PL Fairfax Gateway Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Fountain Springs Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-3682155				Fountain Springs JV LLC	DE	DS	PL Fountain Springs Member, LLC	Ownership	80.000	Pacific Mutual Holding Company	NO	
			86-3652580				Fountain Springs LLC	CO	DS	Fountain Springs JV LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Four Westlake Owner, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Fusion Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			88-3630811				Fusion MF Venture LLC	DE	DS	PL Fusion Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL GAAV Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4784190				Greystar Active Adult Venture I, LP	DE	DS	PL GAAV Member, LLC	Ownership	45.000	Pacific Mutual Holding Company	NO	
			88-3236761				GS AA Avenu Natick HoldCo, LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3236904				GS AA Avenu Natick Owner, LLC	DE	DS	GS AA Avenu Natick HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3219075				GS AA Draper HoldCo, LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3222470				GS AA Draper Owner, LLC	DE	DS	GS AA Draper HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3753100				GS AA Kierland HoldCo LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3753334				GS AA Kierland Owner LLC	DE	DS	GS AA Kierland HoldCo LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-1659428				GS AA Naperville HoldCo, LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-1659428				GS AA Naperville Owner, LLC	DE	DS	GS AA Naperville HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4833452				GS AA Riverwalk HoldCo, LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4812035				GS AA Riverwalk Owner, LLC	DE	DS	GS AA Riverwalk HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4865459				GS AA San Marcos HoldCo, LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4923357				GS AA San Marcos Owner, LLC	DE	DS	GS AA San Marcos HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-5012344				GS AA Stapleton HoldCo, LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-5002983				GS AA Stapleton Owner, LLC	DE	DS	GS AA Stapleton HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3176143				GS AA Village5 HoldCo, LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3211782				GS AA Village5 Owner, LLC	DE	DS	GS AA Village5 Holdco, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4963817				GS AA Vistas HoldCo LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4944902				GS AA Vistas Owner LLC	DE	DS	GS AA Vistas HoldCo LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Gramax Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			85-0814463				ASI Gramax LLC	DE	DS	PL Gramax Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Hana Place Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-2845622				Hana Place JV LLC	DE	DS	PL Hana Place Member, LLC	Ownership	60.000	Pacific Mutual Holding Company	NO	
			83-2862606				Hana Place Seattle LLC	DE	DS	Hana Place JV LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Hawkins Press Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-2075960				Hawkins Press Investors JV, LLC	DE	DS	PL Hawkins Press Member, LLC	Ownership	85.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Heather Estates Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3415673				Heather Estates JV LLC	DE	DS	PL Heather Estates Member, LLC	Ownership	80.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Highgate Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-1962907				Amherst Investors JV LLC	DE	DS	PL Highgate Member, LLC	Ownership	95.000	Pacific Mutual Holding Company	NO	
			92-2014477				KPL Amherst Owner LLC	DE	DS	Amherst Investors JV LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL/KBS Fund Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			20-8908816				Offices at University, LLC	DE	DS	PL/KBS Fund Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Kierland Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-2835217				T&L Apartment Investor, LLC	DE	DS	PL Kierland Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			82-2851607				LAK Apartments, LLC	DE	DS	T&L Apartment Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-2854486				TAK Apartments, LLC	DE	DS	T&L Apartment Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Lakemont Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-2465746				Overlook at Lakemont Venture LLC	DE	DS	PL Lakemont Member, LLC	Ownership	88.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL LasCo Owner, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Little Italy Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-2725289				Little Italy Apartments LLC	DE	DS	PL Little Italy Member, LLC	Ownership	69.185	Pacific Mutual Holding Company	NO	
			95-1079000				PL Loso Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3318882				South & Hollis Investors JV LLC	DE	DS	PL Loso Member, LLC	Ownership	85.000	Pacific Mutual Holding Company	NO	
			86-2243446				KA Loso Investors LLC	DE	DS	South & Hollis Investors JV LLC	Ownership	73.743	Pacific Mutual Holding Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			86-2243446				KA LOSO Holdings LLC	DE	DS	KA Loso Investors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Milieu Guarantor, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Monterone Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-1850100				Monterone Apartment Investor, LLC	DE	DS	PL Monterone Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Monte Vista Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-1939284				Monte Vista JV LLC	DE	DS	PL Monte Vista Member, LLC	Ownership	79.984	Pacific Mutual Holding Company	NO	
			88-1966680				Monte Vista Preservation LP	CA	DS	Monte Vista JV LLC	Ownership	99.980	Pacific Mutual Holding Company	NO	
			95-1079000				PL Mortgage Fund, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL One Jefferson Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-3664344				One Jefferson Venture LLC	DE	DS	PL One Jefferson Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Park Row Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3671804				Park Row Apartment Partners, LLC	DE	DS	PL Park Row Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			87-3601538				Park Row Apartments, LLC	DE	DS	Park Row Apartment Partners, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Peoria Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				205 Peoria Street Owner, LLC	DE	DS	PL Peoria Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Radian Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3459110				Radian Partners Group LLC	DE	DS	PL Radian Member, LLC	Ownership	66.500	Pacific Mutual Holding Company	NO	
			88-3448107				Radian Partners Property Owner LLC	DE	DS	Radian Partners Group LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Redland Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-4254723				Redland Road Apartment Investor LLC	DE	DS	PL Redland Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Reno Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-1578285				NPLC BV Manager LLC	DE	DS	PL Reno Member, LLC	Ownership	82.353	Pacific Mutual Holding Company	NO	
			82-1595140				NPLC BV Investment Company LLC	DE	DS	NPLC BV Manager LLC	Ownership	85.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL SFR HD Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-3271879				SFR JV-HD LP	DE	DS	PL SFR HD Member, LLC	Ownership	33.000	Pacific Mutual Holding Company	NO	
			86-3318561				SFR JV-HD Equity LLC	DE	DS	SFR JV-HD LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-3292344				SFR JV-HD Property LLC	DE	DS	SFR JV-HD Equity LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL SFR MLS Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-1130774				SFR JV-2 LP	DE	DS	PL SFR MLS Member, LLC	Ownership	16.130	Pacific Mutual Holding Company	NO	
			87-1318011				SFR JV-2 Equity LLC	DE	DS	SFR JV-2 LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-1106735				SFR JV-2 Property LLC	DE	DS	SFR JV-2 Equity LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Spectrum Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-4621690				9242 West Russell Road Apartment Investors, LLC	DE	DS	PL Spectrum Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Stonebriar Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1386887				Stonebriar Apartment Investor, LLC	DE	DS	PL Stonebriar Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Tessera Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1584526				Tessera Venture LLC	DE	DS	PL Tessera Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			83-1613080				Tessera Owner LLC	DE	DS	Tessera Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Timberlake Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			47-5512147				80 South Gibson Road Apartment Investors, LLC	DE	DS	PL Timberlake Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL TOR Member LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			47-4506277				2803 Riverside Apartment Investors, LLC	DE	DS	PL TOR Member LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Towerview Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3832863				Preston Ridge Holdings JV LLC	DE	DS	PL Towerview Member, LLC	Ownership	85.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Town Center Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-2439030				Town Center MF Venture LLC	DE	DS	PL Town Center Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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			81-4517667				WW 1300 Keller Parkway LLC	DE	DS	Town Center MF Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Tranquility Lake Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3715279				Tranquility Lake Apartment Partners, LLC	DE	DS	PL Tranquility Lake Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			87-3630624				Tranquility Lake Apartments, LLC	DE	DS	Tranquility Lake Apartment Partners, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Trelago Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-3836278				Trelago Way Investors JV LLC	DE	DS	PL Trelago Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Tupelo Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-2252135				Tupelo Alley Apartment Investors, LLC	DE	DS	PL Tupelo Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			84-2492971				Tupelo Alley Owner, LLC	DE	DS	Tupelo Alley Apartment Investors, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Van Buren Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-1841112				1035 Van Buren Holdings, L.L.C.	DE	DS	PL Van Buren Member, LLC	Ownership	43.000	Pacific Mutual Holding Company	NO	
			61-1788296				1035 Van Buren, L.L.C.	DE	DS	1035 Van Buren Holdings, L.L.C.	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Vantage Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			38-4098145				Vantage Post Oak Apartments, LLC	DE	DS	PL Vantage Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Wabash Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-2382409				THC 1333 S. Wabash LLC	DE	DS	PL Wabash Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Walnut Creek Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			85-3269025				Del Hombre Walnut Creek Holdings LLC	DE	DS	PL Walnut Creek Member, LLC	Ownership	75.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Wardman Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Wardman Hotel Owner, L.L.C.	DE	DS	PL Wardman Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Wilder Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-2067254				Redwood PL Wilder, LLC	DE	DS	PL Wilder Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			87-2067063				RPL Wilder, LLC	DE	DS	Redwood PL Wilder, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Wilshire Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-1953073				Wilshire Apartment Investors, LLC	DE	DS	PL Wilshire Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			84-1953073				1111 Wilshire Owner, LLC	DE	DS	Wilshire Apartment Investors, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Wildflower Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			26-2387139				Epoch-Wildflower, LLC	FL	DS	Wildflower Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
0709	Pacific Life Group	15368	46-3586207				Pacific Baleine Reinsurance Company	VT	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			46-0831471				Pacific Global Asset Management LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			04-3244012				Cadence Capital Management LLC	DE	DS	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Cadence Global Equity GP LLC	DE	DS	Cadence Capital Management LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-4946475				Cadence Global Equity Fund L.P.	DE	NIA	Cadence Global Equity GP LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Global Advisors LLC	DE	DS	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			36-4770311				Pacific Private Fund Advisors LLC	DE	DS	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				CAA-PPFA Equity Opportunities I GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-3846394				CAA-PPFA Equity Opportunities Fund L.P.	DE	NIA	CAA-PPFA Equity Opportunities I GP LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				CAA-PPFA Opportunities II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-0846003				CAA-PPFA Opportunities Fund II L.P.	DE	NIA	CAA-PPFA Opportunities II GP LLC	Ownership	0.010	Pacific Mutual Holding Company	NO	
			83-3631022				Pacific Co-Invest Credit I GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-3584534				Pacific Co-Invest Credit Fund I L.P.	DE	NIA	Pacific Co-Invest Credit I GP LLC	Ownership	0.100	Pacific Mutual Holding Company	NO	
			83-3584534				Pacific Co-Invest Credit Fund I L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	99.900	Pacific Mutual Holding Company	NO	
			86-1729494				Pacific Co-Invest Credit II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-1701945				Pacific Co-Invest Credit Fund II L.P.	DE	NIA	Pacific Co-Invest Credit II GP LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1910016				Pacific Co-Invest Opportunities I GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1901561				Pacific Co-Invest Opportunities Fund I L.P.	DE	NIA	Pacific Co-Invest Opportunities I GP LLC	Ownership	0.100	Pacific Mutual Holding Company	NO	
			83-1901561				Pacific Co-Invest Opportunities Fund I L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	99.900	Pacific Mutual Holding Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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			86-1814349				Pacific Co-Invest Opportunities II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-1780626				Pacific Co-Invest Opportunities Fund II L.P.	DE	NIA	Pacific Co-Invest Opportunities II GP LLC	Ownership	0.070	Pacific Mutual Holding Company	NO	
			86-1780626				Pacific Co-Invest Opportunities Fund II L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	83.790	Pacific Mutual Holding Company	NO	
			81-2502241				Pacific Private Credit II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-2527906				Pacific Private Credit Fund II L.P.	DE	NIA	Pacific Private Credit II GP LLC	Ownership	0.110	Pacific Mutual Holding Company	NO	
			81-2527906				Pacific Private Credit Fund II L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	75.790	Pacific Mutual Holding Company	NO	
			82-3306657				Pacific Private Credit III GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-3274195				Pacific Private Credit Fund III L.P.	DE	NIA	Pacific Private Credit III GP LLC	Ownership	0.070	Pacific Mutual Holding Company	NO	
			82-3274195				Pacific Private Credit Fund III L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	74.370	Pacific Mutual Holding Company	NO	
			83-1866611				Pacific Private Credit IV GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1842548				Pacific Private Credit Fund IV L.P.	DE	NIA	Pacific Private Credit IV GP LLC	Ownership	0.080	Pacific Mutual Holding Company	NO	
			83-1842548				Pacific Private Credit Fund IV L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	84.520	Pacific Mutual Holding Company	NO	
			86-1871009				Pacific Private Credit V GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-1843877				Pacific Private Credit Fund V L.P.	DE	NIA	Pacific Private Credit V GP LLC	Ownership	0.070	Pacific Mutual Holding Company	NO	
			86-1843877				Pacific Private Credit Fund V L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	88.940	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Private Equity I GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			46-4081630				Pacific Private Equity Fund I L.P.	DE	NIA	Pacific Private Equity I GP LLC	Ownership	0.100	Pacific Mutual Holding Company	NO	
			46-4081630				Pacific Private Equity Fund I L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	78.530	Pacific Mutual Holding Company	NO	
			93-2217732				Pacific Private Equity II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			93-2228353				Pacific Private Equity Fund II L.P.	DE	NIA	Pacific Private Equity II GP LLC	Ownership	0.030	Pacific Mutual Holding Company	NO	
			93-2228353				Pacific Private Equity Fund II L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	99.870	Pacific Mutual Holding Company	NO	
			81-2508604				Pacific Private Equity Opportunities II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-2546748				Pacific Private Equity Opportunities Fund II L.P.	DE	NIA	Pacific Private Equity Opportunities II GP LLC	Ownership	0.110	Pacific Mutual Holding Company	NO	
			81-2546748				Pacific Private Equity Opportunities Fund II L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	78.510	Pacific Mutual Holding Company	NO	
			92-0559885				Pacific Private Equity Opportunities Fund II-B LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	0.010	Pacific Mutual Holding Company	NO	
			92-0559885				Pacific Private Equity Opportunities Fund II-B LLC	DE	DS	Pacific Private Equity Opportunities Fund II L.P.	Ownership	99.900	Pacific Mutual Holding Company	NO	
			82-4117401				Pacific Private Feeder Fund II LP	DE	NIA	Pacific Private Equity Opportunities II GP LLC	Ownership	0.010	Pacific Mutual Holding Company	NO	
			82-4117401				Pacific Private Feeder Fund II LP	DE	NIA	Pacific Life Insurance Company	Ownership	35.710	Pacific Mutual Holding Company	NO	
			82-3293185				Pacific Private Equity Opportunities III GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-3258645				Pacific Private Equity Opportunities Fund III L.P.	DE	NIA	Pacific Private Equity Opportunities III GP LLC	Ownership	0.050	Pacific Mutual Holding Company	NO	
			82-3258645				Pacific Private Equity Opportunities Fund III L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	79.770	Pacific Mutual Holding Company	NO	
			83-1886805				Pacific Private Equity Opportunities IV GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1828750				Pacific Private Equity Opportunities Fund IV L.P.	DE	NIA	Pacific Private Equity Opportunities IV GP LLC	Ownership	0.040	Pacific Mutual Holding Company	NO	
			83-1828750				Pacific Private Equity Opportunities Fund IV L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	79.160	Pacific Mutual Holding Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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			86-1953348				Pacific Private Equity Opportunities V GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-1896517				Pacific Private Equity Opportunities Fund V L.P.	DE	NIA	Pacific Private Equity Opportunities V GP LLC	Ownership	0.040	Pacific Mutual Holding Company	NO	
			86-1896517				Pacific Private Equity Opportunities Fund V L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	88.790	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Private Feeder III GP, LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-3991753				Pacific Private Feeder Fund III L.P.	DE	NIA	Pacific Private Feeder III GP, LLC	Ownership	0.020	Pacific Mutual Holding Company	NO	
			83-3991753				Pacific Private Feeder Fund III L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	30.610	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Private Feeder IV GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			85-3467221				Pacific Private Feeder Fund IV L.P.	DE	NIA	Pacific Private Feeder IV GP LLC	Ownership	0.010	Pacific Mutual Holding Company	NO	
			85-3467221				Pacific Private Feeder Fund IV L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	23.070	Pacific Mutual Holding Company	NO	
			83-1842548				Pacific Private Credit Fund IV L.P.	DE	NIA	Pacific Private Feeder Fund IV L.P.	Ownership	15.220	Pacific Mutual Holding Company	NO	
			83-1828750				Pacific Private Equity Opportunities Fund IV L.P.	DE	NIA	Pacific Private Feeder Fund IV L.P.	Ownership	9.080	Pacific Mutual Holding Company	NO	
			85-1055644				PPFA Credit Opportunities I GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			85-1023345				PPFA Credit Opportunities Fund I L.P.	DE	NIA	PPFA Credit Opportunities I GP LLC	Ownership	0.270	Pacific Mutual Holding Company	NO	
			85-1023345				PPFA Credit Opportunities Fund I L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	9.660	Pacific Mutual Holding Company	NO	
			85-1004202				CAA PPFA Credit Opportunities Fund I L.P.	DE	NIA	PPFA Credit Opportunities I GP LLC	Ownership	0.027	Pacific Mutual Holding Company	NO	
0709	Pacific Life Group	97268	95-3769814				Pacific Life & Annuity Company	AZ	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			61-1521500				Pacific Life Fund Advisors LLC	DE	DS	Pacific Life & Annuity Company	Ownership	1.000	Pacific Mutual Holding Company	NO	
			61-1521500				Pacific Life Fund Advisors LLC	DE	DS	Pacific Life Insurance Company	Ownership	99.000	Pacific Mutual Holding Company	NO	
			61-1521500				Pacific Life Trade Receivable GP LLC	DE	DS	Pacific Life Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-0796120				Pacific Life Investment Grade Trade Receivable Fund L.P.	DE	NIA	Pacific Life Trade Receivable GP LLC	Management		Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Life Purchasing LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			46-4076972				Pacific Private Equity Incentive Allocation LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-2594489				Pacific Select Distributors, LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			33-0769203				Pacific Life Re Holdings LLC	DE	NIA	Pacific LifeCorp	Ownership	100.000	Pacific Mutual Holding Company	NO	
							Pacific Life Re Services Limited	GBR	NIA	Pacific Life Holdings Bermuda Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
							Pacific Life Holdings Bermuda Limited	BMU	NIA	Pacific Life Re Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
							Pacific Life Re Services Singapore Pte. Limited	SGP	NIA	Pacific Life Holdings Bermuda Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
							Pacific Life Re (Shanghai) Information Consulting Services Co., Ltd	CHN	NIA	Pacific Life Holdings Bermuda Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
							Pacific Life Services Bermuda Limited	BMU	NIA	Pacific Life Holdings Bermuda Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
			98-1012719				Pacific Life Re Global Limited	BMU	IA	Pacific Life Re Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
							Pacific Life Re International Limited	BMU	NIA	Pacific Life Re Global Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
							Pacific Life Re (Australia) Pty Limited	AUS	NIA	Pacific Life Re International Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
			46-0520835				Pacific Life Re Holdings Limited	GBR	NIA	Pacific Life Re International Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
			98-0391994				Pacific Life Re Limited	GBR	IA	Pacific Life Re Holdings Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
			98-1018533				Pacific Services Canada Limited	CAN	NIA	Pacific Life Re Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
							UnderwriteMe Limited	GBR	NIA	Pacific Life Holdings Bermuda Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
							UnderwriteMe Technology Solutions Limited	GBR	NIA	UnderwriteMe Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-4269708				UnderwriteMe North America Corp.	DE	NIA	UnderwriteMe Technology Solutions Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
							UnderwriteMe Australia Pty Limited	AUS	NIA	UnderwriteMe Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
							IF 2010-355 N Rock Island LLC	DE	OTH	Pacific Life Insurance Company	Influence			NO	0001
			95-3433806				Pacific Life Foundation	CA	OTH	Pacific Life Insurance Company	Influence			NO	0001

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Pacific Life Funding, LLC	CYM	OTH	Pacific Life Insurance Company	Influence			NO	0001
							Pacific Life Global Funding	CYM	OTH	Pacific Life Insurance Company	Influence			NO	0001
							Pacific Life Global Funding II	DE	OTH	Pacific Life Insurance Company	Influence			NO	0001
			93-6392580				Pacific Life Group Trust	DE	OTH	Pacific Life Insurance Company	Influence			NO	0001
			95-1079000				Pacific Life Insurance Company Retirement Incentive Savings Plan		OTH	Pacific Life Insurance Company	Influence			NO	0001
			95-1079000				Pacific Life Short Term Funding, LLC	DE	OTH	Pacific Life Insurance Company	Influence			NO	0001
							Pacific Pilot Funding	CYM	OTH	Pacific Life Insurance Company	Influence			NO	0001
							Pacific Pilot Funding III	CYM	OTH	Pacific Life Insurance Company	Influence			NO	0001
							Pacific Select Fund	MA	OTH	Pacific Life Insurance Company	Influence			YES	0001
							Trestles CLO VI, Ltd.	CYM	OTH	Pacific Life Insurance Company	Influence			NO	0001

Asterisk	Explanation
0001	Entities over which Pacific Life Insurance Company has significant influence or beneficial interest, but little or no ownership.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	N/A
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1.

2.

3.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
6 7 4 6 6 2 0 2 3 4 9 0 0 0 0 0 3

2. Medicare Part D Coverage Supplement [Document Identifier 365]
6 7 4 6 6 2 0 2 3 3 6 5 0 0 0 0 3

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
6 7 4 6 6 2 0 2 3 4 4 5 0 0 0 0 3

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6 7 4 6 6 2 0 2 3 4 4 7 0 0 0 0 3

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
6 7 4 6 6 2 0 2 3 4 4 8 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504.	Accounts and notes receivable	13,777,041		13,777,041	13,158,378
2505.	Other assets	13,948,298		13,948,298	13,445,201
2506.	Leasehold improvements	3,971,835	3,971,835		
2507.	Admitted Disallowed IMR	14,793,201		14,793,201	
2508.	Premium tax prepayments	6,254,828	6,254,828		
2597.	Summary of remaining write-ins for Line 25 from overflow page	52,745,203	10,226,663	42,518,540	26,603,579

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Other liability	30,514,848	64,623,316
2597.	Summary of remaining write-ins for Line 25 from overflow page	30,514,848	64,623,316

Additional Write-ins for Summary of Operations Line 53

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304.	Misc. Surplus Transfer	(422,000)		
5397.	Summary of remaining write-ins for Line 53 from overflow page	(422,000)		

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	152,663,071	148,780,866
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	1,531,593	13,974,770
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals	13,991,744	
5.	Deduct amounts received on disposals	26,607,556	
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	7,912,630	10,092,566
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	133,666,222	152,663,071
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	133,666,222	152,663,071

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	19,028,347,421	15,922,666,601
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	451,461,471	3,713,651,898
	2.2 Additional investment made after acquisition	163,579,261	485,140,639
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		(8,298,000)
7.	Deduct amounts received on disposals	814,090,200	1,073,853,205
8.	Deduct amortization of premium and mortgage interest points and commitment fees	(8,407,628)	(11,992,885)
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(1,400,186)	(7,634,753)
10.	Deduct current year's other than temporary impairment recognized	114,372,963	15,318,644
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	18,721,932,431	19,028,347,421
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	18,721,932,431	19,028,347,421
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	18,721,932,431	19,028,347,421

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	9,365,761,919	5,458,776,105
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	175,362,522	1,219,755,009
	2.2 Additional investment made after acquisition	4,581,364,585	5,490,924,281
3.	Capitalized deferred interest and other	74,734,854	172,575,229
4.	Accrual of discount	44,415,237	19,230,330
5.	Unrealized valuation increase (decrease)	(149,751,607)	143,430,163
6.	Total gain (loss) on disposals		(9,751,911)
7.	Deduct amounts received on disposals	3,339,787,735	3,106,538,675
8.	Deduct amortization of premium and depreciation	9,218,458	9,419,354
9.	Total foreign exchange change in book/adjusted carrying value	(2,628,634)	(8,017,088)
10.	Deduct current year's other than temporary impairment recognized	7,525,176	5,202,170
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	10,732,727,506	9,365,761,919
12.	Deduct total nonadmitted amounts	87,747,035	95,333,363
13.	Statement value at end of current period (Line 11 minus Line 12)	10,644,980,471	9,270,428,556

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	74,931,564,857	68,405,272,015
2.	Cost of bonds and stocks acquired	7,148,630,520	16,987,458,508
3.	Accrual of discount	56,395,208	136,811,888
4.	Unrealized valuation increase (decrease)	(101,566,459)	(26,807,085)
5.	Total gain (loss) on disposals	(24,627,844)	(162,049,904)
6.	Deduct consideration for bonds and stocks disposed of	5,519,792,338	10,139,154,198
7.	Deduct amortization of premium	12,549,355	98,662,840
8.	Total foreign exchange change in book/adjusted carrying value	(18,049,894)	(182,549,102)
9.	Deduct current year's other than temporary impairment recognized	76,075,172	16,327,801
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	3,872,286	27,573,375
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	76,387,801,808	74,931,564,857
12.	Deduct total nonadmitted amounts	326,370,482	413,841,654
13.	Statement value at end of current period (Line 11 minus Line 12)	76,061,431,326	74,517,723,203

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE
PACIFIC LIFE INSURANCE COMPANY

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	34,058,144,660	809,498,458	908,191,357	311,863,196	33,340,633,372	34,058,144,660	34,271,314,957	31,538,586,906
2.	NAIC 2 (a)	37,851,431,533	560,196,296	986,294,924	(446,596,831)	38,428,752,953	37,851,431,533	36,978,736,074	38,017,310,271
3.	NAIC 3 (a)	3,352,239,345	168,366,045	91,832,280	(28,408,496)	3,453,497,359	3,352,239,345	3,400,364,614	3,478,385,597
4.	NAIC 4 (a)	626,603,541	30,127,944	8,239,672	66,205,111	701,547,170	626,603,541	714,696,924	733,886,177
5.	NAIC 5 (a)	105,771,354	500,000	525,608	3,631,419	82,413,775	105,771,354	109,377,165	83,660,600
6.	NAIC 6 (a)	48,432,419		(409,155)	(28,632,294)	49,238,769	48,432,419	20,209,280	25,771,615
7.	Total Bonds	76,042,622,852	1,568,688,743	1,994,674,686	(121,937,895)	76,056,083,398	76,042,622,852	75,494,699,014	73,877,601,167
	PREFERRED STOCK								
8.	NAIC 1								
9.	NAIC 2	354,610			(52,210)	342,190	354,610	302,400	333,150
10.	NAIC 3								
11.	NAIC 4				17,040			17,040	
12.	NAIC 5								
13.	NAIC 6	997,558			2,442	1,000,000	997,558	1,000,000	3,500,000
14.	Total Preferred Stock	1,352,168			(32,728)	1,342,190	1,352,168	1,319,440	3,833,150
15.	Total Bonds and Preferred Stock	76,043,975,020	1,568,688,743	1,994,674,686	(121,970,623)	76,057,425,588	76,043,975,020	75,496,018,454	73,881,434,317

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $ 68,011,901 ; NAIC 2 $ 1,538,246 ; NAIC 3 $ 11,501,864 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	81,052,011	XXX	80,878,084	34,538	16,476

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	32,622,306	160,070,502
2. Cost of short-term investments acquired	206,047,918	94,263,039
3. Accrual of discount	2,881,079	131,263
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	15,143	(9,815)
6. Deduct consideration received on disposals	160,504,392	221,788,289
7. Deduct amortization of premium	10,042	44,394
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	81,052,012	32,622,306
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	81,052,012	32,622,306

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	163,076,217
2.	Cost Paid/(Consideration Received) on additions	833,325,695
3.	Unrealized Valuation increase/(decrease)	299,755,741
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	484,350,909
6.	Considerations received/(paid) on terminations	367,322,765
7.	Amortization	(792,226,483)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	29,449,042
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	650,408,357
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	650,408,357

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				51,758,995
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(2,353,968)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	68,129,736			
	3.14 Section 1, Column 18, prior year	70,827,451	(2,697,715)	(2,697,715)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	68,129,736			
	3.24 Section 1, Column 19, prior year plus	70,827,451			
	3.25 SSAP No. 108 adjustments		(2,697,715)	(2,697,715)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized				
	4.23 SSAP No. 108 adjustments				
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				49,405,027
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				49,405,027

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	650,408,357	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	49,405,028	
3.	Total (Line 1 plus Line 2)		699,813,385
4.	Part D, Section 1, Column 6	1,982,858,926	
5.	Part D, Section 1, Column 7	(1,283,045,541)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	(4,691,305)	
8.	Part B, Section 1, Column 13	53,282	
9.	Total (Line 7 plus Line 8)		(4,638,023)
10.	Part D, Section 1, Column 9	1,947,773,932	
11.	Part D, Section 1, Column 10	(1,952,411,955)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	353,657,903	
14.	Part B, Section 1, Column 20	173,267,177	
15.	Part D, Section 1, Column 12	526,925,080	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	665,558,846	234,926,687
2.	Cost of cash equivalents acquired	9,052,779,920	7,457,283,513
3.	Accrual of discount	1,349,132	2,461,253
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(862,831)	(320,480)
6.	Deduct consideration received on disposals	8,865,034,061	7,028,747,590
7.	Deduct amortization of premium		44,538
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	853,791,006	665,558,846
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	853,791,006	665,558,846

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location 2	Location 3	4	5	6	7	8	9
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
#0775 HOME OFFICE	NEWPORT BEACH	CA	07/07/1970	PERMANENT IMPROVEMENT				909,817
0199999. Acquired by Purchase								909,817
0399999 - Totals								909,817

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1	Location 2	Location 3	4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances 9	10	11	12	13	14	15	16	17	18	19	20
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
356623139	MAYO	FL		07/11/2023	6.500	1,055,250		1,520,668
356623147	BALLANTINE	MT		07/06/2023	5.950	281,400		1,154,875
356623154	FERGUS FALLS	MN		08/03/2023	5.750	1,065,300		2,265,000
356623161	AMBOY	MN		08/15/2023	6.100	1,507,500		3,303,239
356623166	ISMAY	MT		08/08/2023	6.050	854,250		2,038,787
356623169	COOLIDGE	GA		08/09/2023	6.450	1,693,928		2,578,228
356623179	BAKER CITY	OR		08/14/2023	6.750	6,432,000		9,925,000
0199999. Mortgages in good standing - Farm Mortgages						12,889,628		22,785,797
218620401	LOS ANGELES	CA		05/01/0252	5.252		454,649	890,708,034
219630201	ALEXANDRIA	VA		04/01/0550	4.550		1,773,213	514,788,680
219900601	MINNEAPOLIS	MN		04/01/0900	4.900		969,668	128,424,635
219900901	ATLANTA	GA		04/01/0435	4.435		8,581,428	217,500,000
220630201	CHEVY CHASE	MD		04/01/0491	4.491		4,860,550	82,179,163
220900401	KENSINGTON	MD		05/01/0024	5.024		1,537,610	115,179,453
220900501	SAN DIEGO	CA	S	04/01/0640	4.640		4,678,791	162,335,064
221620101	MALDEN	MA		06/01/0435	6.435		180,597	95,841,830
221630501	CHARLESTON	SC		04/01/0150	4.150		2,051,274	65,964,202
221800101	BOYNTON BEACH	FL		04/01/0250	4.250		4,844,017	151,678,676
221900501	EDEN PRAIRIE	MN		04/01/0069	4.069		7,423,701	94,065,117
222630101	CHAPEL HILL	NC		05/01/0367	5.367		4,265,023	27,237,606
223620401	KIRKLAND	WA		06/01/0520	6.520	118,411,800		220,700,000
223620601	SEATTLE	WA		06/01/0898	6.898	89,258,287		164,000,000
223620602	SEATTLE	WA		08/01/0680	8.680	(700,000)		
223630201	JERSEY CITY	NJ		08/01/0680	8.680	(1,430,000)		
223630301	RALEIGH	NC		08/01/0380	8.380	(904,230)		
223630401	NEW ROCHELLE	NY		08/01/0580	8.580	(940,000)		
223900101	AUSTIN	TX		08/01/0580	8.580	(507,375)		1,408
223900201	UNINCORPORATED MONTGOMERY COUNTY	TX		08/01/0679	8.679	(524,000)		1,987
223900401	OXNARD	CA		06/01/0572	6.572	123,845,000		234,000,000
223900601	AUSTIN	TX		08/01/0580	8.580	(739,000)		2,068
523900011	AUSTIN	TX		07/01/0574	7.574	10,170,000		16,560,000
0599999. Mortgages in good standing - Commercial mortgages-all other						335,940,482	41,620,520	3,181,167,920
0899999. Total Mortgages in good standing						348,830,110	41,620,520	3,203,953,718
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						348,830,110	41,620,520	3,203,953,718

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
02659	MENLO PARK	CA		03/31/2016	08/25/2023	527,500								527,500			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
008948090	LAKE WORTH	FL		09/25/1989	07/12/2023	887,196								302,198			
008948091	LAKE WORTH	FL		12/20/1994	07/12/2023	119,037								40,662			
356617183	VARIOUS	IN		06/09/2017	07/24/2023	337,799		(985)			(985)			323,029			
356617184	VARIOUS	IN		06/09/2017	07/25/2023	1,884,505		(7,228)			(7,228)			1,856,075			
356617185	VARIOUS	IN		06/09/2017	07/24/2023	1,917,341		(8,197)			(8,197)			1,887,554			
356617186	VARIOUS	IN		06/09/2017	07/24/2023	1,418,480		(4,050)			(4,050)			1,356,872			
356617187	VARIOUS	IN		06/09/2017	07/24/2023	96,296		(285)			(285)			90,743			
356617188	VARIOUS	IN		06/09/2017	07/24/2023	162,847		(627)			(627)			160,349			
356617189	VARIOUS	IN		06/09/2017	07/25/2023	705,516		(2,412)			(2,412)			686,131			
356618138	HUNTER	ND		03/21/2018	09/28/2023	110,557		(748)			(748)			98,358			
356618221	MICHIGANTOWN	IN		04/26/2018	07/24/2023	515,956		(1,928)			(1,928)			502,763			
356620372	SALINAS	CA		01/27/2021	08/10/2023	12,280,779		(10,425)			(10,425)			12,269,555			
0199999. Mortgages closed by repayment						20,963,811		(36,884)			(36,884)			20,101,790			
04461	VARIOUS	NC		05/18/2017		601,541								1,830			
04504	VARIOUS	FL		02/14/2017		277,242								5,955			
04649	VARIOUS	FL		03/01/2017		343,245								1,574			
04871	VARIOUS	FL		06/28/2017		325,661								1,483			
206630401	MARKHAM	CAN		01/08/2007		4,163,412						(51,888)		262,561			
208630101	NORTH BETHESDA	MD		04/05/2013		52,993,736								415,096			
209800701	OAKVILLE	CAN		10/01/2009		8,542,743		2,064			2,064			248,133			
210620401	SAN JOSE	CA		07/28/2010		16,155,231		2,667			2,667			120,066			
210800501	ATLANTA	GA		12/16/2010		109,157,265		11,013			11,013			1,175,618			
210970201	PEBBLE BEACH	CA		10/01/2010		198,371,918								1,667,626			
211620701	SAN JOSE	CA		11/04/2011		60,756,605		19,605			19,605			350,602			
211620702	SAN JOSE	CA		08/30/2019		36,955,464		2,729			2,729			248,571			
211900301	HOUSTON	TX		09/13/2011		71,859,137		9,134			9,134			392,066			
211900302	HOUSTON	TX		09/13/2011		9,000,240								49,008			
212800101	BERLIN	MD		06/01/2012		2,710,180		738			738			86,927			
212800201	FT. MEADE	MD		12/14/2012		63,915,927		5,672			5,672			246,917			
212800501	PITTSBURGH	PA		12/20/2012		53,100,000								554,270			
212800601	VARIOUS	US		09/01/2013		194,683,593		8,145			8,145			361,758			
212900101	HOUSTON	TX		09/28/2012		62,813,671		16,074			16,074			337,962			
212970201	NEW YORK	NY		09/10/2012		276,402,985								633,167			
213620301	WALNUT CREEK	CA		07/23/2014		43,625,231		17,400			17,400			217,300			
213800101	ATLANTA	GA		05/01/2013		101,016,417		10,704			10,704			627,058			
213900101	HOUSTON	TX		06/27/2013		92,484,259		4,225			4,225			533,050			
213900301	DALLAS	TX		07/22/2013		53,670,376		12,578			12,578			269,560			
213900501	HOUSTON	TX		12/13/2013		57,071,666		14,017			14,017			261,404			
213900601	BEVERLY HILLS	CA		05/08/2014		114,092,346								1,150,116			
213900701	FORT WORTH	TX		04/01/2014		42,263,398		6,988			6,988			185,681			
213900702	FORT WORTH	TX		05/16/2019		10,416,828								45,614			
214210101	NEW YORK	NY		11/17/2014		37,459,319		5,926			5,926			184,430			
214210102	NEW YORK	NY		11/17/2014		3,611,971		226			226			17,644			
214620201	SEATTLE	WA		06/17/2014		78,085,203								426,432			
214620601	SEATTLE	WA		05/15/2015		89,467,027		20,242			20,242			436,988			
214800201	JERSEY CITY	NJ		08/01/2014		187,242,824		53,368			53,368			682,503			
214800701	WASHINGTON	DC		12/29/2014		68,632,391		22,616			22,616			295,459			
214900101	MCLEAN	VA		06/27/2014		102,126,147		25,144			25,144			485,705			
214900201	HOUSTON	TX		08/22/2014		132,260,355		15,228			15,228			574,607			

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE PACIFIC LIFE INSURANCE COMPANY

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
214900301	IRVING	TX		03/12/2015		35,870,472		9,511			9,511			285,574			
215210201	TEMPE	AZ		10/06/2015		176,893,736								908,542			
215620201	SANTA CLARA	CA		05/26/2015		19,783,310		508			508			124,378			
215800801	JERSEY CITY	NJ		12/09/2015		127,475,567		30,187			30,187			482,858			
215900101	COSTA MESA	CA		07/13/2015		41,350,229		642			642			300,405			
215900201	PINEHURST	NC		09/03/2015		191,408,670								1,055,123			
215900301	IRVINE	CA		11/06/2015		86,819,733								424,756			
215900401	VARIOUS	CA		11/20/2015		96,465,013		3,074			3,074			459,704			
215900501	HUNTINGTON BEACH	CA		02/09/2016		47,509,361		12,594			12,594			245,816			
215900502	HUNTINGTON BEACH	CA		02/09/2016		84,130,691		27,629			27,629			435,655			
215900601	ATLANTA	GA		04/29/2016		40,888,419		9,113			9,113			192,916			
215900701	SAN DIEGO	CA		07/21/2016		157,138,438		24,933			24,933			669,889			
216620301	SAN MATEO	CA		12/27/2016		132,165,279		17,499			17,499			671,279			
216620302	SAN MATEO	CA		12/27/2016		94,245,665		16,670			16,670			479,485			
216800101	DALLAS	TX		03/04/2016		74,578,321		27,348			27,348			331,217			
216800301	ARLINGTON	VA		10/20/2016		95,044,764		24,384			24,384			367,421			
216800302	ARLINGTON	VA		10/20/2016		115,085,104		30,171			30,171			505,960			
216800501	CHARLOTTE	NC		02/13/2017		45,611,341								162,921			
216900301	ROCKVILLE	MD		11/09/2016		52,719,466		14,872			14,872			241,343			
217620101	NIAGARA FALLS	CAN		07/21/2017		154,094,834						(3,806,384)		600,065			
217900401	NORTHBROOK	IL		09/29/2017		61,106,952		12,401			12,401			225,454			
218620101	OREM	UT		05/14/2018		78,901,250		1,334			1,334			312,813			
218900701	SAN DIEGO	CA		12/14/2018		4,370,925								15,442			
219620201	OREM	UT		12/18/2019		100,850,000								509,708			
219800101	TROY	MI		05/15/2019		18,920,650								195,000			
219800602	TALLAHASSEE	FL		12/23/2019		1,386,594		122			122			162,219			
219900501	CHANDLER	AZ		12/19/2019		173,659,706		3,884			3,884			1,147,501			
219900801	AUSTIN	TX		01/09/2020		61,621,764								416,999			
219901001	HOUSTON	TX		02/13/2020		59,631,491		175,000	5,830,604		(5,655,604)			13,206,935			
220500101	VARIOUS	US		11/12/2020		38,837,155								564,514			
221630701	CHARLOTTE	NC		12/17/2021		10,488,631		667			667			48,773			
221800701	CLIFTON	NJ		08/13/2021		72,230,494		2,479			2,479			499,260			
222620401	OREM	UT		05/24/2022		124,631,514		4,297			4,297			628,965			
356616344	OXNARD	CA		12/12/2016		871,707		(122)			(122)			15,298			
356617126	PORTLAND	ND		03/01/2017		196,510		(22)			(22)			17,670			
356617148	WHEATLAND	ND		03/23/2017		484,049		(32)			(32)			7,810			
356617175	GOOD THUNDER	MN		06/02/2017		1,698,993		(168)			(168)			16,560			
356617211	CHAFFEE	ND		06/01/2017		282,682		(26)			(26)			3,260			
356617226	GABBS	NV		06/27/2017		1,677,858		(280)			(280)			18,442			
356617238	REINBECK	IA		08/15/2017		894,895		(79)			(79)			8,800			
356617244	GREENWOOD	MS		08/09/2017		1,469,406		(55)			(55)			16,656			
356617254	MORGAN CITY	MS		08/02/2017		1,646,082		(114)			(114)			18,207			
356617263	VARIOUS	IN		09/12/2017		7,962,596		(277)			(277)			100,691			
356617278	MANKATO	MN		08/22/2017		752,742		(77)			(77)			8,618			
356617281	OAKESDALE	WA		09/11/2017		179,633		(33)			(33)			7,035			
356617282	WASHINGTON	IL		09/12/2017		973,262		(18)			(18)			9,772			
356617291	FLORENCE	SD		10/06/2017		1,051,979		(124)			(124)			11,544			
356617323	MASONVILLE	IA		01/04/2018		1,070,115		(513)			(513)			31,899			
356618112	WYNNE	AR		12/19/2017		1,167,982		(30)			(30)			14,287			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
356618127	HEALDSBURG	CA		03/15/2018		7,793,081		(1,432)			(1,432)			164,862			
356618156	WAHPETON	ND		04/02/2018		1,687,021		(99)			(99)			17,094			
356618159	BOELUS	NE		04/09/2018		717,696		(14)			(14)			10,781			
356618160	CHAFFEE	ND		04/03/2018		140,003		(8)			(8)			1,492			
356618183	HERMISTON	OR		05/07/2018		257,527		(54)			(54)			10,599			
356618201	LAWRENCEVILLE	IL		04/26/2018		260,047		(43)			(43)			13,544			
356618216	GALATA	MT		04/23/2018		1,552,299		(173)			(173)			14,958			
356618222	GOOD THUNDER	MN		04/27/2018		688,187		(74)			(74)			6,463			
356618231	HATCH	NM		04/20/2018		1,174,195		(158)			(158)			30,000			
356618232	HATCH	NM		04/27/2018		110,995		(784)			(784)			7,500			
356618252	MANCHESTER	IA		07/17/2018		289,461		(36)			(36)			2,885			
356618255	MANCHESTER	IA		07/17/2018		178,708		(20)			(20)			1,788			
356618259	CLARK	SD		10/16/2018		8,330,813		(979)			(979)			81,068			
356618267	CLEMENTS	CA		07/16/2018		824,082		(138)			(138)			17,421			
356618278	BRTITTON	SD		07/12/2018		1,293,987		(226)			(226)			38,675			
356618296	HERMISTON	OR		08/23/2018		1,024,048		(347)			(347)			146,659			
356618323	HITCHCOCK	SD		10/18/2018		3,085,278		(191)			(191)			28,713			
356618334	SHERIDAN	OR		09/06/2018		1,742,424		(169)			(169)			18,740			
356618336	HERMAN	MN		09/26/2018		1,044,515		(121)			(121)			9,719			
356618337	COLLEGE CORNER	IN		09/21/2018		1,045,818		(111)			(111)			9,583			
356618354	CLAREMONT	SD		10/04/2018		4,630,942		(1,277)			(1,277)			105,221			
356618379	SELMA	CA		11/20/2018		1,924,078		(286)			(286)			22,798			
356618381	GOOD THUNDER	MN		11/14/2018		922,015		(59)			(59)			4,577			
356618387	GOSHEN	IN		12/19/2018		1,521,261		(212)			(212)			27,858			
356618394	HATHAWAY	MT		12/27/2018		1,148,631		(153)			(153)			10,490			
356618396	STOCKPORT	IA		12/21/2018		998,965		(93)			(93)			9,030			
356618407	CONRAD	MT		01/16/2019		1,936,589		(271)			(271)			22,368			
356618411	LAKE ARTHUR	NM		01/07/2019		8,339,073		(766)			(766)			86,288			
356619109	VARIOUS	CA		02/01/2019		10,261,115		(1,799)			(1,799)			202,032			
356619132	TIPTON	CA		06/21/2019		19,586,881								243,919			
356619136	DRAYTON	MN		03/01/2019		1,706,792		(203)			(203)			15,196			
356619138	MANKATO	MN		02/07/2019		1,061,435		(152)			(152)			9,843			
356619169	OGDEN	IL		04/09/2019		1,116,558		(65)			(65)			19,521			
356619172	VARIOUS	SD		04/29/2019		2,900,904		(41)			(41)			25,684			
356619184	CANUTILLO	TX		05/22/2019		903,425		(67)			(67)			20,000			
356619192	WINSLOW	IL		06/05/2019		15,233,477		(459)			(459)			76,048			
356619198	WINDOM	MN		05/02/2019		2,862,572		(295)			(295)			24,459			
356619199	GILMAN	IL		05/01/2019		288,992		(49)			(49)			7,004			
356619208	VARIOUS	WA		07/24/2019		3,276,995		(487)			(487)			42,089			
356619211	RISING STAR	TX		07/10/2019		105,150		(18)			(18)			4,478			
356619214	VARIOUS	MT		07/11/2019		2,150,240								20,828			
356619221	TULELAKE	CA		07/02/2019		1,874,086		(177)			(177)			24,877			
356619227	BRITTON	SD		08/07/2019		2,876,940		(398)			(398)			24,827			
356619235	GRANITE FALLS	MN		07/10/2019		710,437		(81)			(81)			6,580			
356619243	ZILLAH	WA		08/21/2019		1,592,824		(262)			(262)			29,868			
356619248	HERMISTON	OR		08/29/2019		401,109		(189)			(189)			91,933			
356619249	WOLF CREEK	MT		11/21/2019		981,941		(51)			(51)			4,408			
356619252	BURLINGTON	WA		08/29/2019		366,453		(32)			(32)			12,833			
356619254	MANCHESTER	IA		09/03/2019		404,628		(49)			(49)			3,771			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
356619255	MANCHESTER	IA		09/03/2019		366,129		(42)			(42)			3,403			
356619256	VARIOUS	IN		08/28/2019		3,794,115		(251)			(251)			18,907			
356619263	HECLA	SD		08/27/2019		2,410,178		(125)			(125)			22,127			
356619269	VARIOUS	IA		10/15/2019		948,087		(122)			(122)			12,312			
356619276	WEST BEND	IA		10/18/2019		674,586		(53)			(53)			6,265			
356619280	PASCO	WA		10/15/2019		315,601		(187)			(187)			11,398			
356619289	VALLEY FORD	CA		11/07/2019		3,893,164		(365)			(365)			28,528			
356619299	HATCH	NM		12/11/2019		4,810,313		(707)			(707)			110,000			
356619328	BRITTON	SD		12/19/2019		291,193		(34)			(34)			2,715			
356619330	BELMONT	WI		01/14/2020		2,089,007		(130)			(130)			10,624			
356619341	PETALUMA	CA		12/02/2019		484,841		(78)			(78)			76			
356620110	VAN BUREN	IN		02/27/2020		2,028,802		(196)			(196)			20,298			
356620113	FERNDALE	CA		12/20/2019		4,123,293		(369)			(369)			28,305			
356620117	MOLT	MT		01/17/2020		881,881		(121)			(121)			9,562			
356620120	VARIOUS	TX		04/21/2020		20,605,283		(2,526)			(2,526)			170,979			
356620123	EUREKA	SD		03/03/2020		776,054		(38)			(38)			7,350			
356620132	GUTHRIE	TX		02/26/2020		2,524,752		(445)			(445)			36,511			
356620133	ILIFF	CO		02/27/2020		4,709,824		(144)			(144)			43,279			
356620144	MONTEZUMA	GA		04/02/2020		1,313,192		(123)			(123)			11,671			
356620145	FORSYTH	MT		04/13/2020		968,100		(26)			(26)			9,753			
356620146	HENAGAR	AL		11/06/2020		908,873		(75)			(75)			8,963			
356620156	BARNESVILLE	MN		04/22/2020		715,228		(15)			(15)			7,375			
356620186	BREWSTER	WA		05/20/2020		481,070		(86)			(86)			15,038			
356620201	VARIOUS	IL		06/08/2020		970,074		(88)			(88)			8,981			
356620208	LYLE	MN		04/28/2020		549,381		(48)			(48)			3,003			
356620218	GUTHRIE	TX		06/01/2020		5,018,938		(829)			(829)			53,395			
356620219	VARIOUS	IN		07/14/2020		1,832,798		(87)			(87)			22,523			
356620224	MCMINNVILLE	OR		06/05/2020		1,204,839		(86)			(86)			8,187			
356620247	VARIOUS	CA		06/19/2020		1,356,325		(200)			(200)			26,616			
356620249	VARIOUS	WI		06/26/2020		3,832,565		(26)			(26)			18,320			
356620283	HOWELL	UT		10/05/2020		2,919,816		(196)			(196)			14,218			
356620294	TULARE	SD		09/29/2020		1,448,378		(88)			(88)			28,297			
356620297	COLUMBIA	LA		08/18/2020		1,582,721								16,645			
356620301	BRITTON	SD		09/14/2020		6,812,978		(452)			(452)			33,128			
356620302	BRITTON	SD		09/14/2020		6,423,667		(426)			(426)			31,235			
356620303	BEATRICE	AL		11/17/2020		382,754		(35)			(35)			3,495			
356620305	EAGAN	MN		09/09/2020		313,994		(34)			(34)			3,209			
356620311	FRANKFORT	IN		09/01/2020		4,556,683		(213)			(213)			44,161			
356620315	WHEATLAND	ND		09/23/2020		1,187,106								14,964			
356620319	FREELAND	MI		10/21/2020		1,306,470		(142)			(142)			13,010			
356620320	FREELAND	MI		10/21/2020		1,161,306		(126)			(126)			11,565			
356620321	VARIOUS	MI		10/21/2020		619,365		(67)			(67)			6,168			
356620322	FREELAND	MI		10/21/2020		387,104		(42)			(42)			3,855			
356620329	BANCROFT	IA		12/09/2020		1,248,760		(124)			(124)			13,353			
356620332	VARIOUS	MN		10/21/2020		1,557,573		(194)			(194)			17,177			
356620343	MESA	WA		11/13/2020		376,403		(66)			(66)			11,027			
356620345	DAYTON	OR		10/22/2020		725,377		(53)			(53)			5,046			
356620355	GALT	CA		11/17/2020		2,327,663		(123)			(123)			21,872			
356620359	PETALUMA	CA		11/25/2020		4,192,962		(2,260)			(2,260)			2,659,069			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
356620367	ELLENSBURG	WA		02/01/2021		4,044,884		(711)			(711)			56,011			
356620369	MERRILL	OR		11/10/2020		1,141,061		(124)			(124)			22,509			
356621102	FERNDALE	CA		02/23/2021		1,489,910		(137)			(137)			10,111			
356621117	BRISTOL	IN		02/10/2021		2,915,184		(146)			(146)			26,912			
356621123	DEMING	NM		03/03/2021		905,726		(130)			(130)			16,000			
356621128	LEONARD	ND		02/16/2021		594,208		(48)			(48)			6,217			
356621129	VARIOUS	IL		03/16/2021		4,944,185		(477)			(477)			55,076			
356621147	MARION	IA		03/04/2021		517,494		(48)			(48)			5,201			
356621169	VARIOUS	NM		04/15/2021		1,169,373		(122)			(122)			18,000			
356621191	LODI	CA		05/18/2021		3,515,206		(459)			(459)			62,542			
356621201	BRICELYN	MN		04/21/2021		1,469,090		(125)			(125)			14,748			
356621208	BLAKESBURG	IA		06/16/2021		789,178		(73)			(73)			7,624			
356621209	ALLENDALE	IL		04/16/2021		3,669,035		(68)			(68)			30,638			
356621212	MARION	IA		05/17/2021		244,885		(26)			(26)			6,250			
356621224	INDEPENDENCE	OR		06/17/2021		980,822		(111)			(111)			12,478			
356621233	WOLF POINT	MT		09/01/2021		2,885,390		(303)			(303)			29,547			
356621239	IVANHOE	MN		06/29/2021		3,651,178		(469)			(469)			34,427			
356621250	FORT BENTON	MT		07/09/2021		2,269,517		(53)			(53)			21,606			
356621274	WASHINGTON	IA		09/01/2021		1,394,615		(98)			(98)			12,843			
356621284	TIPTON	MI		10/14/2021		1,179,348		(79)			(79)			5,882			
356621285	TIPTON	MI		10/14/2021		10,601,710		(728)			(728)			55,497			
356621289	SWITZ CITY	IN		11/02/2021		7,968,929		(787)			(787)			72,384			
356621313	MONMOUTH	OR		10/27/2021		1,224,206		(90)			(90)			8,230			
356621327	CURRIE	MN		12/02/2021		342,744		(17)			(17)			3,559			
356621330	MEDFORD	OR		12/22/2021		1,983,550		(277)			(277)			26,400			
356621336	TIPTON	MI		12/22/2021		364,995		(24)			(24)			1,763			
356622111	LISBON	ND		03/02/2022		803,664		(61)			(61)			8,054			
356622134	BREWSTER	WA		03/30/2022		4,520,966		(740)			(740)			116,505			
356622145	VARIOUS	IA		04/22/2022		4,019,764		(337)			(337)			49,893			
356622146	MAYVILLE	ND		04/06/2022		303,460		(36)			(36)			8,135			
356622149	MILES CITY	MT		04/20/2022		1,306,575		(38)			(38)			12,225			
356622164	BLACKFOOT	ID		03/25/2022		1,824,126		(97)			(97)			16,012			
356622170	GRANADA	MN		03/18/2022		1,565,163		(200)			(200)			14,984			
356622177	RICHLAND	IA		05/26/2022		1,459,225		(93)			(93)			7,456			
356622185	MILES CITY	MT		06/10/2022		614,448		(24)			(24)			2,519			
356622205	EDGEWOOD	IA		06/23/2022		602,910		(67)			(67)			4,934			
356622211	ADRIAN	OR		06/09/2022		1,406,763		(161)			(161)			11,550			
356622215	BASIN CITY	WA		06/29/2022		8,543,061		(1,255)			(1,255)			199,070			
356622216	ST PAUL	OR		05/17/2022		741,788		(106)			(106)			12,025			
356622219	BALATAN	MN		07/01/2022		1,331,302		(162)			(162)			10,246			
356622220	ROSEBUD	MT		08/19/2022		3,289,707		(306)			(306)			24,156			
356622225	WYNNE	AR		06/03/2022		1,833,880		(193)			(193)			14,385			
356622229	WOODBURN	OR		06/10/2022		1,055,276		(52)			(52)			7,447			
356622240	VANNDALE	AR		07/18/2022		1,004,740		(110)			(110)			7,589			
356622245	BERINO	NM		09/21/2022		602,885		(42)			(42)			12,000			
356622256	MT CARAMEL	IL		10/06/2022		763,602		(87)			(87)			5,559			
356622264	FAIRFIELD	IA		12/01/2022		1,326,600		(115)			(115)			11,540			
356623104	DRAYTON	MN		01/27/2023				(339)			(339)			12,502			
356623111	NEW GERMANY	MN		03/29/2023				(118)			(118)			14,222			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
356623123	MILNOR	ND		03/24/2023				(25)			(25)			6,021			
356623126	ALBANY	OR		04/06/2023				(51)			(51)			8,454			
522900011	CARLSBAD	CA		06/23/2022		6,268,483								18,939			
0299999. Mortgages with partial repayments						5,482,130,656		697,876	5,830,604		(5,132,728)	(3,858,271)		47,498,387			
0599999 - Totals						5,503,094,467		660,992	5,830,604		(5,169,612)	(3,858,271)		67,600,177			

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	AIOF II WOOLLY CO-INVEST, LP	NEW YORK	NY	AIOF II WOOLLY CO-INVEST GP, LLC		10/20/2022			1,656,294		18,740,366	16.700
000000-00-0	ALTAS PARTNERS HOLDINGS III LP	TORONTO	CAN	ALTAS CORPORATION		05/06/2022	3		137,783		49,467,106	1.200
000000-00-0	ALTAS PARTNERS HOLDINGS, L.P.	GRAND CAYMAN	CYM	ALTAS PARTNERS		04/14/2016	3		(408,748)		1,040,224	1.710
000000-00-0	APOLLO INFRASTRUCTURE OPPS FUND II, L.P.	NEW YORK	NY	APOLLO		09/30/2021			11,887,921		26,346,713	3.750
000000-00-0	ARES CLIMATE INFRASTRUCTURE PARTNERS, L.P.	LOS ANGELES	CA	ARES CIP MANAGEMENT		08/03/2020			2,611,039		8,972,164	1.110
000000-00-0	ARLINGTON CAPITAL PARTNERS VI, LP	CHEVY CHASE	MD	ARLINGTON CAPITAL GROUP VI, L.L.C.		04/29/2022	3		6,544,012		36,961,665	1.540
000000-00-0	ASCP OAKLAND, L.P.	NEW YORK	NY	ASCP OAKLAND GP, L.P.		10/01/2021	3		800,736		6,532,643	17.600
000000-00-0	ASF TOWER II CO-INVEST B LP	ST HELIER	GBR	ASF TOWER II CO-INVEST B LP		05/24/2023	3		1,001,352		10,975,096	3.500
000000-00-0	ASF VII B L.P.	EDINBURGH	GBR	ASF VII B L.P.		12/18/2015	3		1,358,418		11,039,219	1.670
000000-00-0	ASF VIII B L.P.	EDINBURGH	GBR	ARDIAN		12/13/2018	3		2,700,068		15,887,585	1.110
000000-00-0	AVANATH AFFORDABLE HOUSING RENAISSANCE FUND, LP	IRVINE	CA	AVANATH AH RENAISSANCE GP LLC		12/31/2022			50,000,000		75,000,000	25.200
000000-00-0	AVISTA CAPITAL PARTNERS VI LP	NEW YORK	NY	AVISTA CAPITAL PARTNERS VI LP		04/28/2023	3		11,036,445		33,963,555	3.600
000000-00-0	BANNER RIDGE SECONDARY FUND III, L.P.	NEW YORK	NY	BANNER RIDGE FUND III GP, LLC		10/29/2019	3		(313,744)		19,075,144	4.000
000000-00-0	BANNER RIDGE SECONDARY FUND IV (T), LP	NEW YORK	NY	BANNER RIDGE FUND IV GP, LLC		06/15/2021	3		854,968		21,163,840	5.030
000000-00-0	BANNER RIDGE SECONDARY FUND V (T) LP	NEW YORK	NY	BANNER RIDGE SECONDARY FUND V (T) LP		02/04/2023	3		(230,855)		71,508,044	5.860
000000-00-0	BERTRAM CAPITAL V LP	FOSTER CITY	CA	BERTRAM CAPITAL V LP		01/19/2023	3		2,506,306		47,308,694	4.000
000000-00-0	BIRCH HILL EQUITY PARTNERS VI	TORONTO	CAN	BIRCH HILL EQUITY PARTNERS MGMT		02/04/2020	3		158,332		18,817,395	2.690
000000-00-0	BLACKROCK US CRE DEBT FUND - C7 LP	NEW YORK	NY	CARBON VII GP LLC		02/23/2022			12,139,416		61,188,898	9.800
000000-00-0	BREGAL SAGEMOUNT IV, LP	NEW YORK	NY	BREGAL SAGEMOUNT JERSEY LIMITED		05/17/2022	3		2,547,828		42,677,395	2.500
000000-00-0	BRENTWOOD ASSOCIATES PRIVATE EQUITY V	LOS ANGELES	CA	BRENTWOOD ASSOCIATES		11/07/2014	3		283,936		1,277,935	2.180
000000-00-0	BROOKFIELD CAPITAL PARTNERS VI LP	NEW YORK	NY	BROOKFIELD CAPITAL PARTNERS VI GP LLC		08/01/2022	3		88,767		40,262,775	0.650
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND V-B, L.P.	NEW YORK	NY	BROOKFIELD INFRASTRUCTURE FUND V GP LLC		09/30/2022			8,387,013		34,338,355	0.200
000000-00-0	BROOKFIELD REAL ESTATE FINANCE FUND VI	NEW YORK	NY	BROOKFIELD RE FINANCE FUND VI GP		12/31/2021			(1,801,700)		146,162,527	4.980
000000-00-0	BVIP (PARALLEL) FUND XI, LP	BOSTON	MA	BVIP FUND XI GP, LLC		07/01/2022	3		7,303,522		42,696,478	33.300
000000-00-0	CAPVEST EQUITY PARTNERS IV	LONDON	GBR	CAPVEST PARTNERS LLP		06/29/2018	3		174,923		9,216,596	5.940
000000-00-0	CARLYLE RENEWABLE AND SUSTAINABLE ENERGY FUND II, S.C.Sp.	LUXEMBOURG	LUX	CRSEF II LUX GP S.A.R.L.		06/30/2022			(3,724,953)		63,047,628	3.750
000000-00-0	CLEARLAKE CAPITAL PARTNERS V, L.P.	SANTA MONICA	CA	CLEARLAKE CAPITAL PARTNERS		11/22/2017	3		158,668		3,634,572	0.760
000000-00-0	CLEARLAKE CAPITAL PARTNERS VII, LP	SANTA MONICA	CA	CLEARLAKE CAPITAL PARTNERS		01/10/2022	3		2,266,743		14,807,961	0.350
000000-00-0	CLEARVIEW CAPITAL FUND V, L.P.	STAMFORD	CT	CLEARVIEW CAPITAL FUND V GP		02/16/2022	3		233,448		41,737,975	5.290
000000-00-0	CRESTLINE OPPORTUNITY FUND V ONSHORE T/STE, L.P.	FORT WORTH	TX	CRESTLINE OPPORTUNITY V GP LLC		06/01/2022	3		(682,318)		32,726,586	2.250
000000-00-0	DIGITALBRIDGE PARTNERS II, LP	BOCA RATON	FL	DIGITAL COLONY II GP, LLC		12/17/2021			(1,405,669)		5,397,034	0.620
000000-00-0	ESTANCIA CAPITAL PARTNERS FUND II, L.P.	SCOTTSDALE	AZ	ESTANCIA CAPITAL PARTNERS		07/06/2018	3		1,758,705		12,169,349	8.330
000000-00-0	EURO CHOICE VII SCS	GENEVE	CHE	UNIGESTION GP S.A.R.L.		02/28/2019	3		686,928		1,813,803	11.150
000000-00-0	FORTRESS CREDIT OPPS FUND V EXPANSION (A)	NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC		05/29/2020	2		1,029,435		22,131,449	1.250
000000-00-0	FORTRESS LENDING FUND III (A), LP	NEW YORK	NY	FLF FUND III GP LIMITED		08/12/2022	3		(943,113)		21,614,705	2.900
000000-00-0	GEMSPRING CAPITAL FUND III LP	WESTPORT	CT	GEMSPRING CAPITAL FUND III LP		01/27/2023	3		1,746,749		43,253,251	3.750
000000-00-0	GLENDOWER CAPITAL SECONDARY OPPS FUND V-P	LONDON	GBR	GLENDOWER CAPITAL LLP		04/29/2021	3		84,125		35,970,369	9.050
000000-00-0	GLOBAL RENEWABLE POWER INFRASTRUCTURE FUND III	GRAND CAYMAN	CYM	BLACK ROCK GRP III (GENPAR) LLC		03/31/2021			2,319,306		19,576,304	1.040
000000-00-0	GREENBRIAR EQUITY FUND VI LP	GREENWICH	CT	GREENBRIAR HOLDINGS VI LLC		10/17/2022	3		7,262,351		42,737,649	0.470
000000-00-0	HARK CAPITAL IV LP	NEW YORK	NY	HARK CAPITAL IV LP		02/02/2023	3		8,184,524		13,946,624	5.000
000000-00-0	HARVEST PARTNERS IX LP	NEW YORK	NY	HARVEST PARTNERS		12/17/2021	3		4,926,870		37,821,145	1.050
000000-00-0	HARVEST PARTNERS STRUCTURED CAPITAL FUND	NEW YORK	NY	HARVEST PARTNERS		08/07/2015	3		19,171		2,542,037	2.660
000000-00-0	HPS STRATEGIC INVESTMENT PARTNERS V LP	NEW YORK	NY	HPS STRATEGIC INVESTMENT PARTNERS V GP LP		11/04/2022	2		1,337,144		33,026,103	0.470
000000-00-0	INDUSTRIAL GROWTH PARTNERS VI, L.P.	SAN FRANCISCO	CA	IGP CAPITAL PARTNERS VI, LLC		03/31/2022	3		3,676,351		34,164,279	4.500
000000-00-0	INDUSTRY VENTURES SECONDARY IX, L.P	SAN FRANCISCO	CA	INDUSTRY VENTURES		07/17/2020	1		1,502,647		4,169,971	3.530
000000-00-0	INDUSTRY VENTURES SECONDARY IX, L.P.	SAN FRANCISCO	CA	INDUSTRY VENTURES		12/18/2020	1		500,882		1,389,990	1.180
000000-00-0	INSIGHT PARTNERS OPPORTUNITIES FUND I, L.P.	NEW YORK	NY	INSIGHT ASSOCIATES		08/17/2020	3		612,500		1,347,500	2.240
000000-00-0	KELSO INVESTMENT ASSOCIATES XI, LP	NEW YORK	NY	KELSO GP IX, L.P.		02/18/2022	3		2,533,268		43,203,753	1.830
000000-00-0	KELSO XI TAILWIND CO-INVESTMENT, LP	NEW YORK	NY	KELSO XI TAILWIND CO-INVESTMENT, LP		09/11/2023	3	6,720,523			1,680,131	5.300
000000-00-0	KINDERHOOK CAPITAL FUND 7 LP	NEW YORK	NY	KINDERHOOK CAPITAL		10/21/2021	3		5,351,826		29,794,246	3.440
000000-00-0	KKR GLOBAL INFRASTRUCTURE INVESTORS IV SCSP	GRAND CAYMAN	CYM	KKR ASSOCIATES INFRASTRUCTURE III		05/24/2021			1,604,879		21,532,426	0.420
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	NEW YORK	NY	LEXINGTON PARTNERS		11/10/2008	3		36,912		11,501,430	1.230
000000-00-0	MANULIFE INFRASTRUCTURE FUND II, L.P	BOSTON	MA	MANULIFE INVESTMENT MANAGEMENT		11/13/2020			10,816,247		20,513,368	8.220

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	MARTIS PARTNERS IV, LP	WASHINGTON	DC	MARTIS PARTNERS IV GP, LLC		03/31/2022	3		1,022,435		36,327,481	6.430
000000-00-0	MCP OPPORTUNITY SECONDARY PROGRAM IV, L.P.	BAAR	CHE	MONTANA CAPITAL PARTNERS AG		03/07/2018	3		942,361		6,071,808	3.680
000000-00-0	NOVA INFRASTRUCTURE FUND I, LP	NEW YORK	NY	NOVA INFRASTRUCTURE GP I, L.P.		04/27/2022			1,750,272		16,915,107	12.130
000000-00-0	NOVACAP TMT V	LONGUEUIL	CAN	NOVACAP MANAGEMENT INC		05/26/2017	3		254,002		492,981	2.420
000000-00-0	ONE EQUITY PARTNERS VIII LP	NEW YORK	NY	OPEP VIII GENERAL PARTNER, L.P.		01/07/2022	3		2,427,754		5,769,582	2.530
000000-00-0	PEARLMARK EQUITY PARTNERS II-PL, LP	CHICAGO	IL	PEARLMARK EQUITY PARTNERS II-PL, LP		03/17/2023			19,878,974		79,352,608	21.000
000000-00-0	PEMBERTON STRATEGIC CREDIT FUND III	SENNINGERBERG	LUX	PEMBERTON STRATEGIC CREDIT GP III S.À. R.L		06/30/2022	3		(18,872,533)		21,223,412	2.580
000000-00-0	PINEBRIDGE SECONDARY PARTNERS IV FEEDER, SLP	NEW YORK	NY	PINEBRIDGE INVESTMENTS LLC		02/28/2018	3		169,388		12,779,294	4.210
000000-00-0	RIDGEWOOD WATER & STRATEGIC INFRASTRUCTURE FUND II LP	MONTVALE	NJ	RIDGEWOOD WATER & STRATEGIC INFRASTRUCTURE FUND II LP		02/17/2023			1,395,298		44,181,918	4.000
000000-00-0	RIVERSIDE MICRO-CAP FUND VI, LP	NEW YORK	NY	RMCF VI GP, LLC		03/31/2022	3		741,278		20,915,812	2.000
000000-00-0	RLH INVESTORS III	LOS ANGELES	CA	RIORDAN, LEWIS & HADEN		09/30/2010	3		58,600		2,509,237	4.230
000000-00-0	SC MASTER FUND, LLC	ORANGE COUNTY	CA	OC MASTER FUND, LLC		12/20/2019	1		333,810		3,805,705	10.000
000000-00-0	SENTINEL CAPITAL PARTNERS VII, LP	NEW YORK	NY	SENTINEL MANAGING COMPANY VII, INC		07/14/2022	3		1,458,828		48,541,172	1.370
000000-00-0	STEPSTONE SECONDARY OPPORTUNITIES FUND III	NEW YORK	NY	STEPSTONE GROUP		09/16/2016	3		1,365,435		5,933,538	3.160
000000-00-0	STEPSTONE SECONDARY OPPORTUNITIES FUND IV	NEW YORK	NY	STEPSTONE GROUP		04/18/2019	3		1,293,272		19,343,054	3.200
000000-00-0	STONEPEAK INFRASTRUCTURE FUND IV LP	NEW YORK	NY	STONEPEAK ASSOCIATES IV LLC		12/10/2021			247,421		40,280,394	0.540
000000-00-0	STRATEGIC PARTNERS FUND IV, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		04/07/2008	3		72,486		3,526,009	3.620
000000-00-0	STRATEGIC PARTNERS FUND V, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		09/30/2010	3		229,940		8,780,592	3.190
000000-00-0	STRATEGIC PARTNERS FUND VI, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		03/28/2014	3		53,601		4,753,505	0.820
000000-00-0	STRATEGIC PARTNERS FUND VII, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		03/11/2016	3		357,219		9,713,238	0.520
000000-00-0	STRATEGIC PARTNERS INFRASTRUCTURE III, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		06/26/2020	3		6,551,379		26,961,752	2.010
000000-00-0	STRATEGIC PARTNERS IX LP	NEW YORK	NY	STRATEGIC PARTNERS		02/18/2022	3		3,927,616		96,625,166	0.190
000000-00-0	STRATEGIC PARTNERS REAL ASSETS II, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		02/02/2018	3		752,240		21,940,631	3.030
000000-00-0	STRATEGIC PARTNERS FUND VIII, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		12/21/2018	3		112,500		11,521,991	0.210
000000-00-0	STRATEGIC PARTNERS FUND VIII, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		12/21/2018	3		236,250		24,196,180	0.450
000000-00-0	TAILWATER ENERGY PARTNERS II	DALLAS	TX	TAILWATER CAPITAL		12/05/2014	3		30,597		807,996	1.160
000000-00-0	TOP TIER VENTURE VELOCITY FUND 4, LP	SAN FRANCISCO	CA	TOP TIER CAPITAL PARTNERS LLC		05/31/2022	3		2,241,656		17,278,481	5.710
89186@-10-6	TOWER SQUARE CAPITAL PARTNERS III	SPRINGFIELD	MA	BABSON CAPITAL		07/14/2008	2		12,179		697,031	3.480
000000-00-0	TRUE GREEN CAPITAL FUND IV	WESTPORT	CT	TGC ASSET MANAGEMENT IV LLC		03/18/2022			9,500,000		38,000,000	15.600
000000-00-0	TZP CAPITAL FUND I	NEW YORK	NY	TZP CAPITAL PARTNERS		06/01/2010	3		15,689			8.310
000000-00-0	TZP SMALL CAP PARTNERS II LP	NEW YORK	NY	TZP SMALL CAP PARTNERS II LP		02/14/2019	3		3,350		2,786,763	4.000
000000-00-0	WARWICK EUROPEAN OPPORTUNITIES FUND III	LONDON	GBR	WARWICK CAPITAL PARTNERS		08/20/2020	2		(288,849)		9,281,709	3.330
000000-00-0	WIND POINT PARTNERS X-A LP	CHICAGO	IL	WIND POINT X ADVISORS, LLC		10/21/2022	3		5,953,376		25,811,311	2.940
1999999. Joint Venture Interests - Common Stock - Unaffiliated								6,720,523	217,545,482		2,134,997,508	XXX
000000-00-0	PACIFIC CO-INVEST CREDIT FUND I	NEWPORT BEACH	CA	INTERNALLY FORMED		04/15/2019	2		122,032		10,730,753	100.000
000000-00-0	PACIFIC CO-INVEST CREDIT FUND II L.P.	NEWPORT BEACH	CA	INTERNALLY FORMED		03/02/2022	2		4,367,170		38,955,415	100.000
000000-00-0	PACIFIC PRIVATE CREDIT FUND II	NEWPORT BEACH	CA	INTERNALLY FORMED		07/01/2016	2		295,263		48,245,851	75.790
000000-00-0	PACIFIC PRIVATE CREDIT FUND III	NEWPORT BEACH	CA	INTERNALLY FORMED		10/17/2017	2		1,889,364		120,409,552	74.370
000000-00-0	PACIFIC PRIVATE CREDIT FUND V	NEWPORT BEACH	CA	INTERNALLY FORMED		05/26/2021	2		(7,254,075)		191,269,955	88.940
000000-00-0	PACIFIC PRIVATE EQUITY FUND I	NEWPORT BEACH	CA	INTERNALLY FORMED		12/31/2013	3		140,797		24,740,054	78.510
000000-00-0	PACIFIC PRIVATE EQUITY OPPS FUND V, LP	NEWPORT BEACH	CA	INTERNALLY FORMED		07/14/2021	3		15,048,067		340,740,713	91.790
000000-00-0	PACIFIC PRIVATE FEEDER FUND II, LP	NEWPORT BEACH	CA	INTERNALLY FORMED		06/28/2018	3		25,308		15,428,104	35.710
000000-00-0	PACIFIC PRIVATE FEEDER FUND III, LP	NEWPORT BEACH	CA	INTERNALLY FORMED		06/21/2019	3		57,994		7,121,838	30.610
000000-00-0	PPFA CREDIT OPPORTUNITIES FUND I LP	NEWPORT BEACH	CA	INTERNALLY FORMED		07/31/2020	2		1,304,663		3,769,715	9.640
2099999. Joint Venture Interests - Common Stock - Affiliated									15,996,583		801,411,950	XXX
000000-00-0	BLACKSTONE PROPERTY PARTNERS L.P.	NEW YORK	NY	BLACKSTONE PROPERTY ASSOCIATES L.P.		06/30/2022			221,146			1.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated									221,146			XXX
69388#-10-3	PACIFIC ASSET HOLDINGS	NEWPORT BEACH	CA	INTERNALLY FORMED		12/31/1997			356,728,500			100.000
2299999. Joint Venture Interests - Real Estate - Affiliated									356,728,500			XXX
000000-00-0	IMPACT MORTGAGE OPPORTUNITIES FUND	SAN FRANCISCO	CA	IMPACT COMMUNITY CAPITAL, LLC		01/31/2021			21,373,597		17,397,868	92.820
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated									21,373,597		17,397,868	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
053332-A@-1	AUTOZONE, INC.	MEMPHIS	TN	AUTOZONE		11/29/2010			30,084,701			
231021-D*-4	CUMMINS INC SVCS	COLUMBUS	IN	CUMMINS INC		05/01/2021			14,888,545			
369604-E#-6	GENERAL ELECTRIC	FAIRFIELD	CT	GENERAL ELECTRIC CO		03/07/2022			10,481,834			
68555C-CF-4	GENERAL MILLS	MINNEAPOLIS	MN	GENERAL MILLS INC		12/17/2021			115,581,763			
372460-E#-8	GENUINE PARTS SVCS	ATLANTA	GA	GENUINE PARTS CO		09/15/2021			13,669,919			
438516-C*-5	HONEYWELL INTL SVCS	CHARLOTTE	NJ	HONEYWELL INTL INC		04/29/2020			64,763,117			
68560*-AA-7	KEURIG DR PEPPER INC SVCS	BURLINGTON	MA	KEURIG DR PEPPER INC		06/07/2022			20,419,120			
713448-C*-7	PEPSI CO WORKING CAP FIN PROG	PURCHASE	NY	PEPSICO INC		09/08/2016			304,848,337			
06055H-A*-4	PFIZER INC SVCS AGMT I - BOA	NEW YORK	NY	PFIZER INC		06/07/2022			20,372,762			
742718-H*-3	PROCTOR & GAMBLE SVCS	CINCINNATI	OH	PROCTER & GAMBLE CO		06/17/2016			277,630,716			
87612E-E#-9	TARGET CORP SVCS	MINNEAPOLIS	MN	TARGET CORPORATION		06/19/2020			42,164,088			
911312-A*-7	UPS SVCS	ATLANTA	GA	UNITED PARCEL SERVICES		06/19/2020			49,606,219			
25249@-AA-4	DIAGEO NORTH AMERICA INC	NEW YORK	NY	DIAGEO NORTH AMERICA INC		09/28/2022			29,361,537			
548661-E#-0	LOWES COMPANIES INC	MOORESVILLE	NC	LOWES COMPANIES INC		03/13/2023			72,463,951			
4599999. Working Capital Finance Investment - Unaffiliated									1,066,336,611			XXX
08891*-10-5	BID III NOTE ISSUER LP EQUITY INT	NEW YORK	NY	BROOKFIELD		08/08/2022			3,738,075			
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									3,738,075			XXX
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XXVIII, LLC - SCHOOL HOUSE	CLEARWATER	FL	CHURCHILL STATESIDE		08/03/2022			20,580,480			99.990
5899999. Any Other Class of Assets - Unaffiliated									20,580,480			XXX
6099999. Total - Unaffiliated								6,720,523	1,329,795,391		2,152,395,376	XXX
6199999. Total - Affiliated									372,725,083		801,411,950	XXX
6299999 - Totals								6,720,523	1,702,520,474		2,953,807,326	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	ALTAS PARTNERS HOLDINGS, L.P.	GRAND CAYMAN	CYM	NORMAL DISTRIBUTION	04/14/2016	09/30/2023	1,013,925							1,013,925	1,013,925				
000000-00-0	AP TUNDRA HOLDINGS LIMITED	ST. LOUIS	MO	NORMAL DISTRIBUTION	12/29/2020	09/30/2023	117,824							117,824	117,824				
000000-00-0	APOLLO INFRASTRUCTURE OPPS FUND II, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	09/30/2021	09/30/2023	1,781							1,781	1,781				
000000-00-0	ARES CLIMATE INFRASTRUCTURE PARTNERS, L.P.	LOS ANGELES	CA	NORMAL DISTRIBUTION	08/03/2020	09/30/2023	322,649							322,649	322,649				
000000-00-0	ARISTOTLE CAPITAL MANAGEMENT LLC	LOS ANGELES	CA	NORMAL DISTRIBUTION	04/12/2023	09/30/2023	2,156,581							2,156,581	2,156,581				
000000-00-0	ASCP OAKLAND, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	10/01/2021	09/30/2023	1,962,175							1,962,175	1,962,175				

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	ASF VII B L.P.	EDINBURGH	GBR	NORMAL DISTRIBUTION	12/18/2015	09/30/2023	6,772,044							6,772,044	6,772,044				646,166
000000-00-0	ASF VIII B L.P.	EDINBURGH	GBR	NORMAL DISTRIBUTION	12/13/2018	09/30/2023	500,965							500,965	500,965				
000000-00-0	AVANATH AFFORDABLE HOUSING RENAISSANCE FUND, LP	IRVINE	CA	NORMAL DISTRIBUTION	12/31/2022	09/30/2023	502,976							502,976	502,976				
000000-00-0	BANNER RIDGE SECONDARY FUND V (T) LP	NEW YORK	NY	NORMAL DISTRIBUTION	02/04/2023	09/30/2023	868,430							868,430	868,430				
000000-00-0	BENEFIT STREET SENIOR SECURED OPPS FUND	NEW YORK	NY	NORMAL DISTRIBUTION	12/02/2016	09/30/2023	155,864							155,864	155,864				
000000-00-0	BIRCH HILL EQUITY PARTNERS VI	TORONTO	CAN	NORMAL DISTRIBUTION	02/04/2020	09/30/2023	1,303,541							1,303,541	1,303,541				
000000-00-0	BLACKROCK US CRE DEBT FUND - C7 LP	NEW YORK	NY	NORMAL DISTRIBUTION	02/23/2022	09/30/2023	1,815,678							1,815,678	1,815,678				
000000-00-0	BRENTWOOD ASSOCIATES PRIVATE EQUITY V	LOS ANGELES	CA	NORMAL DISTRIBUTION	11/07/2014	09/30/2023	48,697							48,697	48,697				
000000-00-0	BROOKFIELD CAPITAL PARTNERS VI LP	NEW YORK	NY	NORMAL DISTRIBUTION	08/01/2022	09/30/2023	11,332							11,332	11,332				
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND V-B, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	09/30/2022	09/30/2023	154,449							154,449	154,449				
000000-00-0	CARLYLE RENEWABLE AND SUSTAINABLE ENERGY FUND II, S.C.Sp.	LUXEMBOURG	LUX	NORMAL DISTRIBUTION	06/30/2022	09/30/2023	200,841							200,841	200,841				
000000-00-0	CATALYST INVESTORS IV	NEW YORK	NY	NORMAL DISTRIBUTION	02/13/2015	09/30/2023	696,322							696,322	696,322				
000000-00-0	CLEARLAKE CAPITAL PARTNERS V, L.P.	SANTA MONICA	CA	NORMAL DISTRIBUTION	11/22/2017	09/30/2023	1,140,466							1,140,466	1,140,466				
000000-00-0	CLEARLAKE CAPITAL PARTNERS VII, LP	SANTA MONICA	CA	NORMAL DISTRIBUTION	01/10/2022	09/30/2023	93,280							93,280	93,280				
000000-00-0	COLLER INTERNATIONAL PARTNERS VI, LP	GEORGE TOWN	CYM	NORMAL DISTRIBUTION	12/09/2011	09/30/2023	199,664							199,664	199,664				
000000-00-0	COLLER INTERNATIONAL PARTNERS VII, LP	GEORGE TOWN	CYM	NORMAL DISTRIBUTION	06/12/2015	09/30/2023	1,276,673							1,276,673	1,276,673				
000000-00-0	CRESTLINE OPPORTUNITY FUND V ONSHORE T/STE, L.P.	FORT WORTH	TX	NORMAL DISTRIBUTION	06/01/2022	09/30/2023	17,490							17,490	17,490				
000000-00-0	DB SECONDARY OPPORTUNITIES FUND III, LP	EDINBURGH	GBR	NORMAL DISTRIBUTION	05/09/2014	09/30/2023	176,866							176,866	176,866				
000000-00-0	ESTANCIA CAPITAL PARTNERS FUND II, L.P.	SCOTTSDALE	AZ	NORMAL DISTRIBUTION	07/06/2018	09/30/2023	14,965,486							14,965,486	14,965,486				
000000-00-0	FIVE POINT CAPITAL MIDSTREAM FUND II, LP	HOUSTON	TX	NORMAL DISTRIBUTION	12/19/2014	09/30/2023	84,694							84,694	84,694				
000000-00-0	GLENDOWER CAPITAL SECONDARY OPPS FUND V-P	LONDON	GBR	NORMAL DISTRIBUTION	04/29/2021	09/30/2023	788,152							788,152	788,152				
000000-00-0	GREENBRIAR EQUITY FUND VI LP	GREENWICH	CT	NORMAL DISTRIBUTION	10/17/2022	09/30/2023	2,978							2,978	2,978				
000000-00-0	HARVEST PARTNERS IX LP	NEW YORK	NY	NORMAL DISTRIBUTION	12/17/2021	09/30/2023	466,050							466,050	466,050				
000000-00-0	HARVEST PARTNERS STRUCTURED CAPITAL FUND	NEW YORK	NY	NORMAL DISTRIBUTION	08/07/2015	09/30/2023	11,754							11,754	11,754				
000000-00-0	INDUSTRY VENTURES SECONDARY VIII	SAN FRANCISCO	CA	NORMAL DISTRIBUTION	02/12/2016	09/30/2023	394,847							394,847	394,847				
000000-00-0	KELSO INVESTMENT ASSOCIATES XI, LP	NEW YORK	NY	NORMAL DISTRIBUTION	02/18/2022	09/30/2023	118,266							118,266	118,266				
000000-00-0	KINDERHOOK CAPITAL FUND IV	NEW YORK	NY	NORMAL DISTRIBUTION	06/13/2014	09/30/2023	204,000							204,000	204,000				
000000-00-0	LANDMARK EQUITY PARTNERS XIV	SIMSBURY	CT	NORMAL DISTRIBUTION	03/10/2008	09/30/2023	719,786							719,786	719,786				
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	NEW YORK	NY	NORMAL DISTRIBUTION	11/10/2008	09/30/2023	454,981							454,981	454,981				
000000-00-0	MCP OPPORTUNITY SECONDARY PROGRAM IV, L.P.	BAAR	CHE	NORMAL DISTRIBUTION	03/07/2018	09/30/2023	2,567,172							2,567,172	2,567,172				
000000-00-0	MONTAUK TRIGUARD IV	IRVINE	CA	NORMAL DISTRIBUTION	02/20/2008	09/30/2023	596,519							596,519	596,519				
000000-00-0	MONTAUK TRIGUARD V	IRVINE	CA	NORMAL DISTRIBUTION	01/28/2011	09/30/2023	482,238							482,238	482,238				
000000-00-0	NOVA INFRASTRUCTURE FUND I, LP	NEW YORK	NY	NORMAL DISTRIBUTION	04/27/2022	09/30/2023	176,473							176,473	176,473				
000000-00-0	NYLCAP MEZZANINE PARTNERS III	NEW YORK	NY	NORMAL DISTRIBUTION	12/31/2010	09/30/2023	38,303							38,303	38,303				
000000-00-0	PANTHEON USA FUND IV	ST. PETER PORT	GBR	NORMAL DISTRIBUTION	03/30/2001	09/30/2023	18,189							18,189	18,189				169,011
000000-00-0	PEMBERTON STRATEGIC CREDIT FUND III	SENNINGERBERG	LUX	NORMAL DISTRIBUTION	06/30/2022	09/30/2023	471,635							471,635	471,635				
000000-00-0	SC MASTER FUND, LLC	ORANGE COUNTY	CA	NORMAL DISTRIBUTION	12/20/2019	09/30/2023	570,620							570,620	570,620				
000000-00-0	STEPSTONE SECONDARY OPPORTUNITIES FUND III	NEW YORK	NY	NORMAL DISTRIBUTION	09/16/2016	09/30/2023	2,270,201							2,270,201	2,270,201				
000000-00-0	STEPSTONE SECONDARY OPPORTUNITIES FUND IV	NEW YORK	NY	NORMAL DISTRIBUTION	04/18/2019	09/30/2023	1,293,272							1,293,272	1,293,272				
000000-00-0	STONEPEAK INFRASTRUCTURE FUND IV LP	NEW YORK	NY	NORMAL DISTRIBUTION	12/10/2021	09/30/2023	65,741							65,741	65,741				
000000-00-0	STRATEGIC PARTNERS FUND IV, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	04/07/2008	09/30/2023	1,490,486							1,490,486	1,490,486				
000000-00-0	STRATEGIC PARTNERS FUND V, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	09/30/2010	09/30/2023	131,173							131,173	131,173				3,767,851
000000-00-0	STRATEGIC PARTNERS FUND VI, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	03/28/2014	09/30/2023	554,981							554,981	554,981				
000000-00-0	STRATEGIC PARTNERS FUND VII, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	03/11/2016	09/30/2023	623,960							623,960	623,960				
000000-00-0	STRATEGIC PARTNERS REAL ASSETS II, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	02/02/2018	09/30/2023	191,683							191,683	191,683				
000000-00-0	STRATEGIC PARTNERS FUND VIII, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	12/21/2018	09/30/2023	181,702							181,702	181,702				
000000-00-0	STRATEGIC PARTNERS FUND VIII, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	12/21/2018	09/30/2023	381,573							381,573	381,573				
000000-00-0	TOP TIER VENTURE VELOCITY FUND 4, LP	SAN FRANCISCO	CA	NORMAL DISTRIBUTION	05/31/2022	09/30/2023	11,142							11,142	11,142				
000000-00-0	TOWER SQUARE CAPITAL PARTNERS III	SPRINGFIELD	MA	NORMAL DISTRIBUTION	07/14/2008	09/30/2023	64,633							64,633	64,633				
000000-00-0	TREE LINE DIRECT LENDING	SAN FRANCISCO	CA	NORMAL DISTRIBUTION	11/21/2018	09/30/2023	155,747							155,747	155,747				
000000-00-0	TZP CAPITAL FUND I	NEW YORK	NY	NORMAL DISTRIBUTION	06/01/2010	09/30/2023	15,689							15,689	15,689				200,486
000000-00-0	UNITED STATES POWER FUND III	NEEDHAM	MA	NORMAL DISTRIBUTION	03/12/2007	09/30/2023	15,615							15,615	15,615				

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
1999999. Joint Venture Interests - Common Stock - Unaffiliated							52,090,254							52,090,254	52,090,254				4,783,514
000000-00-0	PACIFIC CO-INVEST CREDIT FUND I	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	04/15/2019	09/30/2023	874,390							874,390	874,390				
000000-00-0	PACIFIC CO-INVEST CREDIT FUND II L.P.	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	03/02/2022	09/30/2023	1,446,615							1,446,615	1,446,615				
000000-00-0	PACIFIC PRIVATE CREDIT FUND II	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	07/01/2016	09/30/2023	2,036,096							2,036,096	2,036,096				
000000-00-0	PACIFIC PRIVATE CREDIT FUND III	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	10/17/2017	09/30/2023	2,419,185							2,419,185	2,419,185				
000000-00-0	PACIFIC PRIVATE CREDIT FUND IV	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	02/28/2019	09/30/2023	1,681,109							1,681,109	1,681,109				
000000-00-0	PACIFIC PRIVATE CREDIT FUND V	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	05/26/2021	09/30/2023	517,925							517,925	517,925				
000000-00-0	PACIFIC PRIVATE EQUITY FUND I	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	12/31/2013	09/30/2023	2,809,954							2,809,954	2,809,954				
000000-00-0	PACIFIC PRIVATE EQUITY OPPS FUND V, LP	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	07/14/2021	09/30/2023	899,883							899,883	899,883				
000000-00-0	PACIFIC PRIVATE FEEDER FUND II, LP	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	06/28/2018	09/30/2023	174,522							174,522	174,522				
000000-00-0	PACIFIC PRIVATE FEEDER FUND III, LP	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	06/21/2019	09/30/2023	72,576							72,576	72,576				
000000-00-0	PACIFIC PRIVATE FEEDER FUND IV, LP	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	12/22/2020	09/30/2023	73,357							73,357	73,357				
000000-00-0	TRESTLES CLO VI	GEORGE TOWN	CYM	0	12/07/2021	09/30/2023	5,000,000							5,000,000	5,000,000				
2099999. Joint Venture Interests - Common Stock - Affiliated							18,005,612							18,005,612	18,005,612				
000000-00-0	BLACKSTONE PROPERTY PARTNERS L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	06/30/2022	09/30/2023	221,146							221,146	221,146				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							221,146							221,146	221,146				
000000-00-0	IMPACT MORTGAGE OPPORTUNITIES FUND	SAN FRANCISCO	CA	NORMAL DISTRIBUTION	01/31/2021	09/30/2023	757,604							757,604	757,604				
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							757,604							757,604	757,604				
00751K-D*-4	ADVANCE STORES COMPANY INC	ROANOKE	VA	NORMAL DISTRIBUTIONS	07/20/2015	09/30/2023	11,923,983							11,923,983	11,923,983				
053332-A@-1	AUTOZONE, INC.	MEMPHIS	TN	NORMAL DISTRIBUTIONS	11/29/2010	09/30/2023	2,294,196							2,294,196	2,294,196				
231021-D*-4	CUMMINS INC SVCS	COLUMBUS	IN	NORMAL DISTRIBUTIONS	05/01/2021	09/30/2023	17,210,651							17,210,651	17,210,651				
369604-E#-6	GENERAL ELECTRIC	FAIRFIELD	CT	NORMAL DISTRIBUTIONS	03/07/2022	09/30/2023	13,220,456							13,220,456	13,220,456				
68555C-CF-4	GENERAL MILLS	MINNEAPOLIS	MN	NORMAL DISTRIBUTIONS	12/17/2021	09/30/2023	81,655,200							81,655,200	81,655,200				
372460-E#-8	GENUINE PARTS SVCS	ATLANTA	GA	NORMAL DISTRIBUTIONS	09/15/2021	09/30/2023	11,983,100							11,983,100	11,983,100				
438516-C*-5	HONEYWELL INTL SVCS	CHARLOTTE	NJ	NORMAL DISTRIBUTIONS	04/29/2020	09/30/2023	56,020,349							56,020,349	56,020,349				
68560*-AA-7	KEURIG DR PEPPER INC SVCS	BURLINGTON	MA	NORMAL DISTRIBUTIONS	06/07/2022	09/30/2023	25,765,262							25,765,262	25,765,262				
713448-C*-7	PEPSI CO WORKING CAP FIN PROG	PURCHASE	NY	NORMAL DISTRIBUTIONS	09/08/2016	09/30/2023	269,051,478							269,051,478	269,051,478				
06055H-A*-4	PFIZER INC SVCS AGMT I - BOA	NEW YORK	NY	NORMAL DISTRIBUTIONS	06/07/2022	09/30/2023	35,625,226							35,625,226	35,625,226				
742718-H*-3	PROCTOR & GAMBLE SVCS	CINCINNATI	OH	NORMAL DISTRIBUTIONS	06/17/2016	09/30/2023	214,556,974							214,556,974	214,556,974				
87612E-E#-9	TARGET CORP SVCS	MINNEAPOLIS	MN	NORMAL DISTRIBUTIONS	06/19/2020	09/30/2023	35,208,691							35,208,691	35,208,691				
911312-A*-7	UPS SVCS	ATLANTA	GA	NORMAL DISTRIBUTIONS	06/19/2020	09/30/2023	49,999,999							49,999,999	49,999,999				
25249@-AA-4	DIAGEO NORTH AMERICA INC	NEW YORK	NY	NORMAL DISTRIBUTIONS	09/28/2022	09/30/2023	48,498,732							48,498,732	48,498,732				
548661-E#-0	LOWES COMPANIES INC	MOORESVILLE	NC	NORMAL DISTRIBUTIONS	03/13/2023	09/30/2023	73,187,973							73,187,973	73,187,973				
4599999. Working Capital Finance Investment - Unaffiliated							946,202,271							946,202,271	946,202,271				
000000-00-0	CHURCHILL STATESIDE SOLAR FUND XXVII	CLEARWATER	FL	NORMAL DISTRIBUTION	02/08/2022	09/30/2023	431,846							431,846	431,846				
000000-00-0	CHURCHILL STATESIDE SOLAR FUND XXXI, LLC	CLEARWATER	FL	NORMAL DISTRIBUTION	03/31/2022	09/30/2023	72,101							72,101	72,101				
000000-00-0	CHURCHILL STATESIDE SOLAR FUND XXXII, LLC	CLEARWATER	FL	NORMAL DISTRIBUTION	04/05/2022	09/30/2023	64,511							64,511	64,511				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XII	CLEARWATER	FL	NORMAL DISTRIBUTION	11/22/2017	09/30/2023	14,672							14,672	14,672				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XV	CLEARWATER	FL	NORMAL DISTRIBUTION	05/04/2018	09/30/2023	320,271							320,271	320,271				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XVI	CLEARWATER	FL	NORMAL DISTRIBUTION	05/04/2018	09/30/2023	183,661							183,661	183,661				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XX	CLEARWATER	FL	NORMAL DISTRIBUTION	05/21/2020	09/30/2023	553,319							553,319	553,319				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XXI	CLEARWATER	FL	NORMAL DISTRIBUTION	08/06/2020	09/30/2023	316,580							316,580	316,580				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XXVIII, LLC - SCHOOL HOUSE	CLEARWATER	FL	NORMAL DISTRIBUTION	08/03/2022	09/30/2023	18,178,529							18,178,529	18,178,529				
000000-00-0	USB RETC FUND 2022-8, LLC	MINNEAPOLIS	MN	NORMAL DISTRIBUTION	11/17/2022	09/30/2023	61,744							61,744	61,744				
000000-00-0	USB RETC FUNDING 2020-2, LLC	MINNEAPOLIS	MN	NORMAL DISTRIBUTION	04/08/2020	09/30/2023	594,610							594,610	594,610				
5899999. Any Other Class of Assets - Unaffiliated							20,791,844							20,791,844	20,791,844				

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
6099999. Total - Unaffiliated							1,020,063,118							1,020,063,118	1,020,063,118				4,783,514
6199999. Total - Affiliated							18,005,612							18,005,612	18,005,612				
6299999 - Totals							1,038,068,730							1,038,068,730	1,038,068,730				4,783,514

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
698299-BV-5	REPUBLIC OF PANAMA SR NT	D	09/27/2023	BANK OF AMERICA NA		4,644,700	5,000,000	5,711	2.B FE
698299-BW-3	REPUBLIC OF PANAMA SR NT	D	09/27/2023	BANK OF AMERICA NA		4,959,350	5,000,000		2.C FE
0309999999. Subtotal - Bonds - All Other Governments						9,604,050	10,000,000	5,711	XXX
653949-AA-5	1988 CLO LTD. 2023-3A CL A1 144A	D	09/11/2023	J P MORGAN SECURITIES INC		20,000,000	20,000,000		1.A Z
653949-AC-1	1988 CLO LTD. 2023-3A CL A2 144A	D	09/11/2023	J P MORGAN SECURITIES INC		7,000,000	7,000,000		1.A Z
00851T-AC-0	AGL CLO LTD. 2021-11A CL AJ 144A	D	07/18/2023	MITSUBISHI TRUST & BANKING CORPORATION (		1,613,700	1,650,000	951	1.A FE
00900P-AM-7	AIMCO 2018-BA CL BR 144A	D	08/25/2023	ROYAL BANK OF CANADA		10,133,280	10,215,000	88,088	1.C FE
01627A-AD-0	ALIGNED DATA CENTERS 2023-1A CL A2 144A		08/10/2023	GUGGENHEIM CAPITAL MARKETS		8,548,348	8,750,000		1.G FE
018820-AC-4	ALLIANZ SE SUB 144A	D	08/30/2023	CITIGROUP GLOBAL MKT INC		200,000	200,000		1.E FE
02007W-AB-4	ALLY AUTO RECEIVABLES TR 2023-1 CL A2		07/11/2023	BANK OF AMERICA NA		1,499,903	1,500,000		1.A FE
00166F-AG-1	ALM LOAN FUNDING 2020-1A CL A2 144A	D	09/14/2023	CITIGROUP GLOBAL MKT INC		249,440	250,000	3,246	1.C FE
03065U-AB-5	AMERICREDIT AUTO REC 2023-2 CL A2A		09/12/2023	DEUTSCHE BANK SECURITIES INC		1,749,975	1,750,000		1.A FE
032654-BA-2	ANALOG DEVICES INC SR NT SER WI		09/19/2023	EXCHANGE		19,993,701	20,000,000	525,167	1.G FE
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV CO GUARNT SER	C	07/17/2023	CITIGROUP GLOBAL MKT INC		260,904	275,000	6,288	1.G FE
03765L-AR-3	APIDOS CLO LTD 2015-20A CL A2RR 144A	D	07/18/2023	WELLS FARGO BANK, N.A.		714,669	725,000	430	1.A FE
04017E-AE-2	ARES CLO LTD 2014-32RA CL A1B 144A	D	09/19/2023	STONE X FINANCIAL INC		1,086,096	1,100,000	7,717	1.A FE
04015W-BE-3	ARES CLO LTD 2016-39A CL BR2 144A	D	09/21/2023	J P MORGAN SECURITIES INC		4,936,400	5,000,000	68,727	1.C FE
04018B-AN-7	ARES CLO LTD 2020-55A CL A2R 144A	D	09/18/2023	DEUTSCHE BANK SECURITIES INC		14,836,200	15,000,000	187,405	1.A FE
039951-AE-8	ARES CLO LTD 2023-70A CL B1 144A	D	09/29/2023	GOLDMAN, SACHS & CO		9,500,000	9,500,000		1.C FE
04044*-AA-8	ARISTOTLE CAPITAL MANAGEMENT, LLC		09/30/2023	VARIOUS		2,664			2.A PL
04822F-AA-2	ATLANTIC AVENUE LTD 2023-1A CL A 144A	D	08/31/2023	J P MORGAN SECURITIES INC		25,000,000	25,000,000		1.A FE
06760B-AC-6	BABSON CLO LTD 2017-1A CL A2 144A	D	09/19/2023	BANK OF AMERICA NA		1,292,317	1,300,000	16,246	1.A FE
06760J-AE-5	BABSON CLO LTD 2018-2A CL A1B 144A	D	09/19/2023	BANK OF AMERICA NA		1,287,533	1,300,000	16,182	1.A FE
05964H-AV-7	BANCO SANTANDER SA SUB	D	07/31/2023	SANTANDER INVESTMENT SECURITIES, INC.		5,000,000	5,000,000		2.B FE
06368L-WV-4	BANK OF MONTREAL SR NT FRN	A	09/18/2023	BANK OF MONTREAL		2,500,000	2,500,000		1.F FE
06211E-AP-6	BANK5 2023-5YR3 CL AS		09/19/2023	BANK OF AMERICA NA		10,776,329	10,500,000	57,609	1.D FE
06675F-BA-4	BANQUE FED CRED MUTUEL SR NT 144A	D	07/05/2023	MORGAN STANLEY CAPITAL SERVICES LLC		3,000,000	3,000,000		1.D FE
05553W-AH-2	BARCLAYS COMMERCIAL MTG S 2023-C21 CL AS		09/15/2023	BARCLAYS CAPITAL INC		10,012,355	10,000,000	7,229	1.D FE
06738E-CJ-2	BARCLAYS PLC SR NT	D	09/06/2023	BARCLAYS CAPITAL INC		20,000,000	20,000,000		2.A FE
06744N-BJ-5	BARDOT CLO LTD 2019-2A CL BR 144A	D	09/28/2023	BANK OF AMERICA NA		492,240	500,000	7,007	1.C FE
06875R-AA-7	BARROW HANLEY CLO LTD 2023-2A CL A1 144A	D	08/17/2023	VARIOUS		25,000,000	25,000,000		1.A FE
054989-AA-6	BAT CAPITAL CORP CO GUARNT	C	07/31/2023	BANK OF AMERICA NA		5,000,000	5,000,000		2.B FE
054984-AA-7	BBAM US CLO LTD. 2023-2A CL A2 144A	D	09/15/2023	ROYAL BANK OF CANADA		15,000,000	15,000,000		1.C FE
08186R-AQ-2	BENEFIT STR PT CLO 2020-21A CL A2R 144A	D	09/19/2023	BANK OF AMERICA NA		3,948,200	4,000,000	51,110	1.A FE
08186Y-AJ-3	BENEFIT STR PT CLO 2021-25A CL A2 144A	D	07/18/2023	BANK OF AMERICA NA		1,707,563	1,750,000	1,016	1.A FE
08891*-AA-3	BID III NOTE ISSUER LP CL A		09/25/2023	DIRECT PLACEMENT		18,690,375	18,690,375		1.G PL
08891*-AB-1	BID III NOTE ISSUER LP CL B		09/25/2023	DIRECT PLACEMENT		5,607,112	5,607,112		2.B PL
08891*-AC-9	BID III NOTE ISSUER LP CL C		09/25/2023	DIRECT PLACEMENT		9,345,187	9,345,187		3.B PL
09581@-AA-4	BLUE OWL GP CL A-1 SER B		09/07/2023	WELLS FARGO BANK, N.A.		15,030,000	15,030,000		1.D PL
09581#-AA-2	BLUE OWL GP STAKES V CL A-1 SER A		09/07/2023	WELLS FARGO BANK, N.A.		14,970,000	14,970,000		1.D PL
09626Q-BA-4	BLUEMOUNTAIN CLO 2014-2A CL A2R2 144A	D	09/20/2023	ROYAL BANK OF CANADA		1,979,000	2,000,000	24,845	1.A FE
055985-AK-1	BMO MTG TR 2023-C6 CL B		08/11/2023	BANK OF MONTREAL		7,687,999	7,688,000	41,096	1.D FE
055985-AL-9	BMO MTG TR 2023-C6 CL C		08/11/2023	BANK OF MONTREAL		2,270,081	2,500,000	14,044	1.G FE
05565A-5R-0	BNP PARIBAS PERP JR SUB 144A	D	08/07/2023	BNP PARIBAS SECURITIES CORP		400,000	400,000		2.C FE
09951L-AC-7	BOOZ ALLEN HAMILTON INC CO GUARNT		08/01/2023	BANK OF AMERICA NA		198,088	200,000		2.C FE
100743-AN-3	BOSTON GAS CO SR NT 144A		07/17/2023	BARCLAYS CAPITAL INC		200,000	200,000		2.A FE
11135E-AA-2	BROADSTONE NET LEASE LLC SR NT		07/20/2023	MORGAN STANLEY CAPITAL SERVICES LLC		365,005	500,000	4,658	2.B FE
117650-AA-9	BRYANT PARK FD LTD 2023-21A CL A1 144A	D	08/24/2023	BARCLAYS CAPITAL INC		10,000,000	10,000,000		1.A FE
117650-AC-5	BRYANT PARK FDLTD 2023-21A CL A2 144A	D	08/24/2023	BARCLAYS CAPITAL INC		6,000,000	6,000,000		1.A FE
124166-AA-7	BUTTERMILK P CLO 2018-1A CL A1 144A	D	09/19/2023	BARCLAYS CAPITAL INC		699,720	700,000	8,559	1.A FE
12803R-AB-0	CAIXABANK SA SR NT 144A	D	09/06/2023	BARCLAYS CAPITAL INC		10,000,000	10,000,000		2.B FE
12803R-AC-8	CAIXABANK SA SR NT 144A	D	09/06/2023	BARCLAYS CAPITAL INC		15,000,000	15,000,000		2.B FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
13970R-A*-0	CAPITA PLC SR NT SER A	D	07/25/2023	LLOYDS SECURITIES INC		20,000,000	20,000,000		2.C Z
14310K-AU-5	CARLYLE GLBL MKT 2013-4A CL A2RR 144A	D	09/18/2023	BANK OF AMERICA NA		1,993,399	2,015,000	24,447	1.A FE
14317R-AC-3	CARLYLE GLBL MKT CLO 2018-3A CL A1B 144A	D	09/19/2023	STONE X FINANCIAL INC		1,988,920	2,000,000	25,738	1.A FE
14314L-AG-0	CARLYLE GLBL MKT STR 2014-2RA CL A3 144A	D	08/31/2023	DEUTSCHE BANK SECURITIES INC		4,637,725	4,700,000	19,538	1.C FE
14314B-AN-7	CARLYLE GLBL MKT STR 2017-1A CL A2R 144A	D	09/15/2023	STONE X FINANCIAL INC		1,140,823	1,150,000	14,006	1.B FE
14315J-AU-3	CARLYLE GLBL MKT STR 2017-2A CL A2R 144A	D	08/31/2023	ROYAL BANK OF CANADA		6,237,000	6,300,000	59,119	1.C FE
14316B-AQ-8	CARLYLE GLBL MKT STR 2019-1A CL A2R 144A	D	08/29/2023	BNP PARIBAS SECURITIES CORP		1,206,013	1,225,000	10,272	1.C FE
143119-AC-9	CARLYLE GLBL MKT STR 2022-2A CL A1B 144A	D	09/07/2023	BANK OF AMERICA NA		1,478,700	1,500,000	15,516	1.A FE
14687E-AL-4	CARVAL CLO LTD 2021-1A CL A2 144A	D	07/18/2023	BAIRD, ROBERT W. & CO INCORP		7,842,000	8,000,000		1.A FE
197363-AU-8	CENT CLO LP 2020-29A CL AR 144A	D	09/15/2023	STONE X FINANCIAL INC		8,577,590	8,703,000	99,655	1.A FE
19737L-AC-7	CENT CLO LP 2021-31A CL A1 144A	D	08/28/2023	WELLS FARGO BANK, N.A.		15,682,466	15,885,000	122,799	1.A FE
19737T-AE-6	CENT CLO LP 2022-32A CL A1 144A	D	09/11/2023	STONE X FINANCIAL INC		8,056,148	8,106,000	80,908	1.A FE
15189X-AM-0	CENTERPOINT ENER HOUSTON GENL REF MORT		07/05/2023	SUNTRUST CAPITAL MARKETS INC		957,569	1,221,000	18,783	1.F FE
15189W-AR-1	CENTERPOINT ENERGY RES SR NT		08/22/2023	EXCHANGE		5,991,713	6,000,000	4,067	2.A FE
PPG1DI-HQ-1	CERRO DOMINADOR SEC	D	09/27/2023	DIRECT PLACEMENT		7,471,041	7,471,041		4.A Z
12528J-AN-6	CFIP CLO LTD 2017-1A CL AR 144A	D	09/11/2023	BANK OF AMERICA NA		1,703,438	1,725,000	18,577	1.A FE
12529Q-AC-3	CFIP CLO LTD 2021-1A CL A 144A	D	09/07/2023	ROYAL BANK OF CANADA		4,487,438	4,550,000	45,602	1.A FE
12549Q-BC-8	CIFC FUNDING LTD 2014-3A CL A2R2 144A	D	09/20/2023	BANK OF NOVA SCOTIA		995,920	1,000,000	11,762	1.A FE
12549Q-BE-4	CIFC FUNDING LTD 2014-3A CL BR2 144A	D	09/07/2023	BANK OF AMERICA NA		6,967,730	7,000,000	70,574	1.C FE
G1266#-AH-9	CLEARPATH ENERGY LOAN SEC		09/27/2023	DIRECT PLACEMENT		1,090,942	1,090,942		4.C PL
19828T-AB-2	COLUMBIA PIPELINES OPCO SR NT 144A		08/02/2023	TORONTO DOMINION		249,910	250,000		2.A FE
19828T-AC-0	COLUMBIA PIPELINES OPCO SR NT 144A		08/02/2023	MIZUHO SECURITIES USA INC		2,998,740	3,000,000		2.A FE
19828T-AE-6	COLUMBIA PIPELINES OPCO SR NT 144A		08/03/2023	MIZUHO SECURITIES USA INC		4,942,050	5,000,000		2.A FE
20602D-AA-9	CONCENTRIX CORP SR NT		07/19/2023	BANK OF AMERICA NA		999,040	1,000,000		2.B FE
20602D-AB-7	CONCENTRIX CORP SR NT		07/19/2023	BANK OF AMERICA NA		649,864	650,000		2.B FE
02149J-AS-5	COUNTRYWIDE ALT LOAN TR 2006-45T1 CL 2A3		08/01/2023	VARIOUS		336	336		1.A FM
226373-AT-5	CRESTWOOD MID PARTNER LP CO GUARNT 144A		09/25/2023	VARIOUS		508,280	500,000	5,421	3.C FE
25211A-AG-4	DEWOLF PARK CLO, LTD 2017-1A CL BR 144A	D	08/25/2023	ROYAL BANK OF CANADA		3,453,625	3,500,000	29,346	1.C FE
25255R-AC-3	DIAMETER CAPITAL CLO 2023-5A CL A2 144A	D	09/20/2023	GOLDMAN, SACHS & CO		25,500,000	25,500,000		1.C FE
26245M-AG-6	DRYDEN SR LOAN FUND 2018-55A CL B 144A	D	09/25/2023	BANK OF AMERICA NA		589,848	600,000	8,543	1.C FE
289907-AQ-0	ELMWOOD CLO 21 LTD 2022-8A CL BR 144A	D	09/15/2023	MORGAN STANLEY CAPITAL SERVICES LLC		5,000,000	5,000,000		1.C Z
29001Y-AC-7	ELMWOOD CLO 22 LTD 2023-1A CL B 144A	D	08/31/2023	NIKKO SECURITIES CO INTL INC, THE		2,250,000	2,250,000	69,782	1.C FE
G1263@-AN-1	ENI NORTH SEA WIND LIMITED SEC	D	09/27/2023	DIRECT PLACEMENT		4,665,344	4,665,344		4.A PL
29444U-BG-0	EQUINIX INC SR NT		09/27/2023	BARCLAYS CAPITAL INC		258,531	300,000	1,110	2.B FE
29667#-AA-7	ESPRESSO SECURITIZATION I LP		07/07/2023	DIRECT PLACEMENT		40,000,000	40,000,000		1.F PL
30225V-AL-1	EXTRA SPACE STORAGE LP CO GUARNT		07/25/2023	EXCHANGE		29,945,271	30,000,000	70,000	2.B FE
30225V-AM-9	EXTRA SPACE STORAGE LP CO GUARNT		07/25/2023	EXCHANGE		24,799,834	25,000,000	107,639	2.B FE
30225V-AN-7	EXTRA SPACE STORAGE LP CO GUARNT		07/25/2023	EXCHANGE		19,933,445	20,000,000	88,889	2.B FE
314890-AC-8	FERGUSON FINANCE PLC SR NT 144A		08/07/2023	BARCLAYS CAPITAL INC		481,200	500,000	6,434	2.B FE
34918R-AA-8	FORT WASHINGTON CLO 2021-2A CL A 144A	D	09/07/2023	BANK OF AMERICA NA		5,928,180	6,000,000	60,135	1.A FE
362943-AC-6	GALAXY CLO LTD 2023-32A CL B 144A	D	09/22/2023	BARCLAYS CAPITAL INC		7,925,000	7,925,000		1.C Z
375558-CA-9	GILEAD SCIENCES INC SR NT		09/07/2023	BARCLAYS CAPITAL INC		199,550	200,000		2.A FE
G3934#-AA-2	GLOBAL PORTS GROUP FUNDING UK SER A	C	09/27/2023	CITIGROUP GLOBAL MKT INC		30,000,000	30,000,000		2.C Z
361841-AR-0	GLP CAPITAL LP / FIN II CO GUARNT		07/20/2023	WELLS FARGO BANK, N.A.		409,535	500,000	406	2.C FE
38137P-AS-9	GOLDENTREE LN CLO 2015-10A CL AJR 144A	D	09/19/2023	STONE X FINANCIAL INC		2,192,124	2,200,000	27,095	1.A FE
38141G-A3-8	GOLDMAN SACHS GRP INC PERP JR SUB FRN		08/14/2023	GOLDMAN, SACHS & CO		350,000	350,000		3.A FE
383931-AA-0	GRACIE POINT INTL FUN 2023-1A CL A 144A		09/11/2023	CANTOR FITZGERALD & COMPANY		10,000,000	10,000,000		1.A Z
362290-AH-1	GSR MTG LOAN TR 2007-AR1 CL 3A1		09/01/2023	INTEREST CAPITALIZATION		12,956	16,728		1.A FM
406375-AA-3	HALSEYPOINT CLO 2019-1A CL A1A1 144A	D	08/25/2023	MORGAN STANLEY CAPITAL SERVICES LLC		2,307,240	2,320,000	17,884	1.A FE
406375-AC-9	HALSEYPOINT CLO I 2019-1A CL B1 144A	D	08/31/2023	DEUTSCHE BANK SECURITIES INC		697,368	700,000	7,117	1.C FE
406375-AS-4	HALSEYPOINT CLO I, 2019-1A CL A2A 144A	D	08/25/2023	CITIGROUP GLOBAL MKT INC		248,125	250,000	1,927	1.A FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
404119-CJ-6	HCA INC CO GUARNT		08/08/2023	EXCHANGE		10,328,929	10,375,000	139,090	2.C FE
404119-CK-3	HCA INC CO GUARNT		08/08/2023	EXCHANGE		19,826,232	20,000,000	287,986	2.C FE
404119-CL-1	HCA INC CO GUARNT		08/08/2023	EXCHANGE		4,995,211	5,000,000	91,858	2.C FE
404119-CS-6	HCA INC CO GUARNT		08/08/2023	EXCHANGE		6,894,805	7,000,000	121,649	2.C FE
422806-AB-5	HEICORP SR NT		07/20/2023	VARIOUS		993,575	1,000,000		2.B FE
45256#-AB-8	IMPACT CIL PARENT LLC (MEMBER REVOLVING		08/22/2023	VARIOUS		7,839,650	7,839,650		1.G FE
45687V-AB-2	INGERSOLL RAND INC SR NT		08/10/2023	VARIOUS		548,099	550,000		2.C FE
46656P-AA-2	JABIL INC SR NT		08/02/2023	JANE STREET EXECUTION SERVICES		496,030	500,000	227	2.C FE
47050E-AA-7	JAMESTOWN CLO LTD 2020-15A CL A 144A	D	09/11/2023	DEUTSCHE BANK SECURITIES INC		2,439,588	2,450,000	27,274	1.A FE
46590X-AS-5	JBS USA/FOOD/FINANCE CO GUARNT		08/22/2023	EXCHANGE		34,750,928	35,000,000	89,931	2.C FE
46590X-AX-4	JBS USA/FOOD/FINANCE CO GUARNT		08/22/2023	EXCHANGE		493,711	500,000	7,313	2.C FE
46590X-AY-2	JBS USA/FOOD/FINANCE CO GUARNT		08/22/2023	EXCHANGE		4,912,897	5,000,000	112,604	2.C FE
46590X-AZ-9	JBS USA/FOOD/FINANCE CO GUARNT		08/22/2023	EXCHANGE		9,934,713	10,000,000	29,896	2.C FE
47216Q-AA-1	JDE PEET'S NV CO GUARNT 144A	D	09/14/2023	J P MORGAN SECURITIES INC		66,113	70,000	268	2.C FE
48585J-AA-8	KATAYMA CLO LTD 2023-1A CL A1 144A	D	09/21/2023	WELLS FARGO BANK, N.A.		20,000,000	20,000,000		1.A Z
48280#-AA-4	KGK RECEIVABLES FINANCE CLA LLC		07/31/2023	DIRECT PLACEMENT		14,250,000	14,250,000		1.A PL
48280#-AD-8	KGK RECEIVABLES FINANCE CLB LLC		07/31/2023	DIRECT PLACEMENT		1,884,000	1,884,000		1.F PL
48280#-AG-1	KGK RECEIVABLES FINANCE CLC LLC		07/31/2023	DIRECT PLACEMENT		1,866,000	1,866,000		2.C PL
502431-AQ-2	L3HARRIS TECH INC SR NT		07/27/2023	BANK OF AMERICA NA		249,733	250,000		2.B FE
50547V-AE-6	LAC FUNDING ABS 2023A		09/27/2023	DIRECT PLACEMENT		25,000,000	25,000,000		2.B Z
517834-AF-4	LAS VEGAS SANDS CORP SR NT		07/26/2023	CITIGROUP GLOBAL MKT INC		156,200	176,000	3,241	3.A FE
C5170@-AA-6	LIGHTNING 2021 SER A		09/01/2023	DIRECT PLACEMENT		2,254,902	2,254,902		1.G PL
C5170@-AB-4	LIGHTNING 2021 SER B1		09/01/2023	DIRECT PLACEMENT		751,634	751,634		2.B PL
542798-AC-7	LONG POINT PRK CLO 2017-1A CL A1B 144A	D	09/19/2023	BANK OF AMERICA NA		1,881,608	1,900,000	23,650	1.A FE
55820L-AA-3	MADISON PARK XLIV 15A- CL A2R 144A	D	07/18/2023	BANK OF AMERICA NA		2,674,093	2,710,000	44,028	1.A FE
55818R-AY-2	MADISON PK FDG CLO 2014-14A CL A2RR 144A	D	09/19/2023	VARIOUS		5,853,011	5,890,000	67,146	1.A FE
55953H-AS-2	MAGNETITE CLO LTD 2015-12A CL ARR 144A	D	08/23/2023	BANK OF AMERICA NA		1,995,500	2,000,000	12,505	1.A FE
56166R-AA-0	MAN GLG CLO 2023-1A CL A 144A	D	07/21/2023	VARIOUS		19,962,442	20,000,000		1.A Z
56606C-AA-1	MARBLE POINT CLO LTD 2020-1A CL A 144A	D	08/25/2023	MORGAN STANLEY CAPITAL SERVICES LLC		247,688	250,000	1,913	1.A FE
571748-BU-5	MARSH & MCLENNAN COS INC SR NT		09/06/2023	BANK OF AMERICA NA		996,170	1,000,000		1.G FE
573874-AQ-7	MARVELL TECHNOLOGY INC SR NT		09/11/2023	J P MORGAN SECURITIES INC		397,392	400,000		2.C FE
591721-AB-1	METROPARK GROUND LEASE CTL SUB SER B		09/15/2023	INTEREST CAPITALIZATION		2,133	2,133		1.G PL
PPG56J-QD-7	MICRUITY INC NT		07/14/2023	DIRECT PLACEMENT		500,000	500,000		5.B Z
603051-AE-3	MINERAL RES LTD SR NT 144A	D	09/28/2023	J P MORGAN SECURITIES INC		10,000,000	10,000,000		3.C FE
G1266#-AE-6	MODERN AVIATION FBO SEC		09/30/2023	DIRECT PLACEMENT		6,834,894	6,834,894		4.A PL
G1266#-AA-4	MODERN AVIATION SEC SER B		09/27/2023	VARIOUS		(4,211,399)	(4,211,399)		4.A PL
61747Y-EA-9	MORGAN STANLEY SR NT		09/14/2023	JANE STREET EXECUTION SERVICES		959,130	1,000,000	2,370	1.E FE
618934-AB-9	MOSAIC SOLAR LOANS LLC 2023-4A CL B 144A		09/27/2023	MITSUBISHI TRUST & BANKING CORPORATION (		1,976,719	2,000,000	807	1.G Z
62848F-AC-6	MYERS PARK CLO LTD 2018-1A CL A2 144A	D	09/19/2023	STONE X FINANCIAL INC		1,292,018	1,300,000	15,897	1.A FE
63111X-AK-7	NASDAQ INC SR NT		07/27/2023	BANK OF AMERICA NA		507,455	500,000	2,727	2.B FE
64132D-AL-2	NEUBERGER BER CLO 2019-32A CL BR 144A	D	08/31/2023	MORGAN STANLEY CAPITAL SERVICES LLC		984,250	1,000,000	9,309	1.C FE
65339K-BS-8	NEXTERA ENERGY CAPITAL CO GUARNT		08/07/2023	BANK OF AMERICA NA		1,149,770	1,150,000		2.A FE
67115W-AE-0	OAK HILL CR PT CLO 2018-1A CL A2 144A	D	09/19/2023	STONE X FINANCIAL INC		2,589,834	2,600,000	32,022	1.A FE
67515J-AC-9	OCEAN TRAILS CLO 2023-14A CL A2 144A	D	07/18/2023	APC DIRECT		4,217,063	4,250,000		1.A FE
67571L-AC-5	OCTAGON 67 LTD 2023-1A CL A2 144A	D	09/11/2023	BNP PARIBAS SECURITIES CORP		1,996,100	2,000,000	63,143	1.A FE
67097#-AA-7	OFP 2020 (SR NT) LEASE-BACKED P/T CTL		09/15/2023	INTEREST CAPITALIZATION		4,170	4,170		1.C PL
59284B-AE-8	ORBIA ADVANCE CORP SAB CO GUARNT 144A	D	09/08/2023	BANK OF AMERICA NA		4,593,677	5,271,000	150,535	2.C FE
69021*-AA-8	OVERLAKE 520 (BELLEVUE WA) GRND LSE CTL		09/15/2023	INTEREST CAPITALIZATION		3,680	3,680		1.E PL
67108L-AY-9	OZLM LTD 2014-6A CL A2AS 144A	D	09/20/2023	ROYAL BANK OF CANADA		3,329,948	3,345,000	45,567	1.B FE

SCHEDULE D - PART 3

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
67110H-BN-7	OZLM LTD 2015-14A CL A1SR 144A	D	09/11/2023	DEUTSCHE BANK SECURITIES INC		2,673,000	2,700,000	29,665	1.A FE
67111D-AN-6	OZLM LTD 2016-15A CL A1AR 144A	D	08/25/2023	CITIGROUP GLOBAL MKT INC		1,981,000	2,000,000	15,284	1.A FE
67112W-AQ-6	OZLM LTD 2019-23A CL B1R 144A	D	09/21/2023	BANK OF AMERICA NA		4,958,900	5,000,000	72,135	1.C FE
67113D-BA-1	OZLM LTD 2019-24A CL A1CR 144A	D	07/18/2023	DEUTSCHE BANK SECURITIES INC		534,188	550,000		1.A FE
67113D-BC-7	OZLM LTD 2019-24A CL A2AR 144A	D	09/07/2023	ROYAL BANK OF CANADA		4,202,188	4,250,000	45,599	1.C FE
69418*-AL-5	PACE LOAN GRP 2019-1 CL A-11 NT		07/31/2023	DIRECT PLACEMENT		17,000,000	17,000,000		1.C PL
69688M-AA-3	PALMER SQ CLO LTD 2018-2A CL A1A 144A	D	08/03/2023	MITSUBISHI TRUST & BANKING CORPORATION (		998,000	1,000,000	3,891	1.A FE
69421*-AH-9	PEQ 2020 LLC ASSET BACKED SER A8		07/31/2023	DIRECT PLACEMENT		15,968,500	15,968,500		1.C Z
74101#-AD-1	PRESIDIO FINANCE, LLC 2023 CL-A1		07/17/2023	DIRECT PLACEMENT		4,000,000	4,000,000		1.G PL
74101#-AE-9	PRESIDIO FINANCE, LLC 2023 CL-A2		07/17/2023	DIRECT PLACEMENT		33,750,000	33,750,000		2.B Z
74331G-AC-3	PROGRESS RES TR 2023-SFR2 CL B 144A		09/19/2023	GOLDMAN, SACHS & CO		2,343,747	2,550,000		1.D FE
74331G-AE-9	PROGRESS RES TR 2023-SFR2 CL C 144A		09/19/2023	GOLDMAN, SACHS & CO		4,236,843	4,650,000		1.G FE
74331G-AG-4	PROGRESS RES TR 2023-SFR2 CL D 144A		09/19/2023	GOLDMAN, SACHS & CO		2,680,562	3,000,000		2.C FE
74348D-AA-5	PROMIGAS/GASES PACIFICO SR NT 144A	D	09/14/2023	LARRAIN VIAL SA		1,932,840	2,301,000	36,433	2.C FE
74456Q-BB-1	PUBLIC SERVICE ELEC SR MTN DTD 01/11/13		07/05/2023	BANK OF AMERICA NA		825,180	1,000,000	633	1.F FE
74460W-AG-2	PUBLIC STORAGE SR NT		08/01/2023	VARIOUS		596,960	600,000	397	1.F FE
75887N-AY-5	REGATTA VI FD CLO 2016-1A CL BR2 144A	D	09/06/2023	BANK OF AMERICA NA		4,964,900	5,000,000	50,609	1.C FE
75884B-AC-2	REGATTA X FUNDING LTD. 2017-3A CL B 144A	D	09/15/2023	STONE X FINANCIAL INC		247,358	250,000	3,120	1.B FE
76132F-AC-1	RETAIL OPPORTUNITY IN CO GUARNT		09/14/2023	J P MORGAN SECURITIES INC		4,975,550	5,000,000		2.B FE
76134K-AA-2	RETAINED VANTAGE 2023-1A CL A2A 144A		09/15/2023	DEUTSCHE BANK SECURITIES INC		18,184,878	20,000,000		1.G FE
77340L-AP-5	ROCKFORD TWR CLO 2022-2A CL A2R 144A	D	09/19/2023	BANK OF AMERICA NA		5,000,000	5,000,000		1.A Z
775109-CF-6	ROGERS COMMS IN CO GUARNT	A	07/27/2023	EXCHANGE		1,486,910	1,500,000	16,225	2.C FE
775109-CH-2	ROGERS COMMS IN CO GUARNT	A	07/27/2023	EXCHANGE		14,970,438	15,000,000	209,000	2.C FE
775109-CJ-8	ROGERS COMMS IN CO GUARNT	A	07/27/2023	EXCHANGE		9,904,083	10,000,000	165,000	2.C FE
775109-CK-5	ROGERS COMMS IN CO GUARNT	A	07/27/2023	EXCHANGE		10,388,802	10,500,000	175,175	2.C FE
74983A-AC-7	RR LTD 2021-19A CL A2 144A	D	09/12/2023	BANK OF AMERICA NA		247,643	250,000	2,958	1.C FE
80285X-AB-1	SANTANDER DRIVE AUTO REC 2023-3 CL A2		07/18/2023	ROYAL BANK OF CANADA		1,499,932	1,500,000		1.A FE
81124T-AA-5	SCULPTOR CLO LTD 26A- CL A 144A	D	09/08/2023	CITIGROUP GLOBAL MKT INC		829,500	840,000	8,641	1.A FE
82666T-AE-9	SIGNAL PEAK CLO, LLC 2014-1A CL BR3 144A	D	09/12/2023	ROYAL BANK OF CANADA		1,486,875	1,500,000	18,117	1.C FE
829929-AC-2	SIXTH STREET CLO LTD. 2023-23A CL B 144A	D	09/21/2023	CITIGROUP GLOBAL MKT INC		6,300,000	6,300,000		1.C Z
8426EP-AG-3	SOUTHERN CO GAS CAPITAL SR NT		09/11/2023	BANK OF AMERICA NA		249,735	250,000		2.A FE
842587-DT-1	SOUTHERN CO SR NT		09/05/2023	WELLS FARGO BANK, N.A.		348,954	350,000		2.B FE
846031-AQ-5	SOUTHWICK PARK CLO 2019-4A CL B1R 144A	D	08/31/2023	MORGAN STANLEY CAPITAL SERVICES LLC		491,000	500,000	4,627	1.C FE
78486*-AL-3	SSHCOF III PACE ABS SER 2020-1 CL A11		07/31/2023	DIRECT PLACEMENT		3,959,000	3,959,000		1.C Z
78486*-AM-1	SSHCOF III PACE ABS SER 2020-1 CL A11		08/31/2023	DIRECT PLACEMENT		6,368,000	6,368,000		1.C Z
86315W-AA-6	STRATUS CLO 2021-3A CL A 144A	D	07/21/2023	MIZUHO SECURITIES USA INC		2,041,675	2,053,999	926	1.A FE
87166V-AL-2	SYMPHONY CLO LTD 2018-20A CL BR 144A	D	09/18/2023	BANK OF NOVA SCOTIA		729,179	735,000	9,581	1.C FE
87232A-AN-4	TCI-FLATIRON CLO LTD 2018-1A CL BR 144A	D	08/29/2023	MORGAN STANLEY CAPITAL SERVICES LLC		245,938	250,000	1,514	1.C FE
87240U-AB-6	TCW CLO 2018-1A CL A2A 144A	D	08/25/2023	BNP PARIBAS SECURITIES CORP		1,965,660	2,000,000	13,442	1.A FE
88315L-AG-3	TEXTAINER MARINE CNTNR 2020-2A CL A 144A		09/26/2023	Piper Sandler & Co.		778,672	891,663	416	1.F FE
C8854@-AA-3	THUNDERBIRD 2021 SER A		09/01/2023	DIRECT PLACEMENT		2,058,824	2,058,824		1.G PL
C8854@-AB-1	THUNDERBIRD 2021 SER B		09/01/2023	DIRECT PLACEMENT		686,275	686,275		2.B PL
88631Y-AE-7	TIAA CLO LTD 2018-1A CL A2 144A	D	08/25/2023	BANK OF AMERICA NA		2,166,208	2,200,000	17,815	1.C FE
87246M-AU-6	TICP CLO LTD 2016-6A CL BR2 144A	D	09/05/2023	SOCIETE GENERALE		4,630,584	4,700,385	47,998	1.C FE
87320*-AJ-9	TWAIN FUNDING I LLC 2018-1 A12		09/14/2023	DIRECT PLACEMENT		5,383,500	5,383,500		1.E Z
92338C-AA-1	VERALTO CORP SR NT 144A		09/11/2023	CITIGROUP GLOBAL MKT INC		399,936	400,000		2.B FE
92338C-AE-3	VERALTO CORP SR NT 144A		09/11/2023	CITIGROUP GLOBAL MKT INC		199,390	200,000		2.B FE
92840V-AQ-5	VISTRA OPERATIONS CO LLC SR SEC 144A		09/12/2023	CITIGROUP GLOBAL MKT INC		199,700	200,000		2.C FE
92915P-AM-7	VOYA CLO LTD 2014-1A CL A2R2 144A	D	09/11/2023	SOCIETE GENERALE		14,396,996	14,625,000	163,749	1.C FE
92915P-AK-1	VOYA CLO LTD 2014-1A CL ABR2 144A	D	09/19/2023	STONE X FINANCIAL INC		1,385,804	1,400,000	17,243	1.A FE
92913U-AQ-9	VOYA CLO LTD 2015-3A CL A2AR 144A	D	09/06/2023	VARIOUS		4,937,966	5,000,000	34,700	1.A FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92915C-AS-3	VOYA CLO LTD 2016-1A CL A2R 144A	D	09/22/2023	WELLS FARGO BANK, N.A.		854,314	870,000	11,319	1.C FE
92915H-AN-3	VOYA CLO LTD 2016-3A CL A2R 144A	D	07/18/2023	DEUTSCHE BANK SECURITIES INC		490,625	500,000	194	1.A FE
92917W-AU-2	VOYA CLO LTD 2018-4A CL A2AR 144A	D	09/06/2023	BANK OF AMERICA NA		3,945,560	4,000,000	41,043	1.A FE
92918B-AQ-6	VOYA CLO LTD 2019-4A CL A2R 144A	D	07/18/2023	BNP PARIBAS SECURITIES CORP		2,711,890	2,780,000	1,603	1.A FE
92918H-AG-5	VOYA CLO LTD 2020-2A CL A2R 144A	D	09/06/2023	BANK OF AMERICA NA		3,945,680	4,000,000	39,563	1.A FE
92918H-AH-3	VOYA CLO LTD 2020-2A CL BR 144A	D	09/15/2023	BANK OF AMERICA NA		15,896,640	16,000,000	200,652	1.C FE
933636-AE-2	WAMU 2007-HY4 CL 2A3		07/01/2023	INTEREST CAPITALIZATION		19,154	19,154		1.A FM
94957J-AC-8	WELLINGTON MG CLO LT 2023-1A CL B 144A	D	09/15/2023	MORGAN STANLEY CAPITAL SERVICES LLC		3,750,000	3,750,000		1.C Z
95000U-3E-1	WELLS FARGO & CO SR NT		07/18/2023	WELLS FARGO BANK, N.A.		250,000	250,000		1.E FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,193,112,277	1,202,172,029	5,122,934	XXX
C6901L-AJ-6	1011778 BC ULC CO ASSETS FRN B5	C	09/21/2023	EXCHANGE		4,646,004	4,814,511		3.B FE
BLA0A3-DH-3	ACP TARA HOLDINGS MML		08/01/2023	EXCHANGE		5,000,000	5,000,000		3.A FE
05400K-AJ-9	AVOLON TLB BORROWER 1 US TL B6	C	09/30/2023	EXCHANGE		3,490,917	3,518,120		2.B FE
05516H-AC-2	B2B/AMW ACQUISITION CO MML TL A		09/30/2023	EXCHANGE		2,982,250	2,982,250		2.B PL
BLA0AP-IJ-5	BAKEOVATIONS INTERMEDIATE MML		09/25/2023	DIRECT PLACEMENT		10,403,849	10,616,173		3.B Z
P2121Y-AS-7	CARNIVAL CORP TL B		09/18/2023	J P MORGAN SECURITIES INC		1,500,000	1,500,000		3.C FE
BLA0AF-ZL-3	CUENCA DPR TL 2023-1	D	08/07/2023	GOLDMAN, SACHS & CO		10,000,000	10,000,000		4.C Z
BLA0A9-20-7	DH UNITED FUELING SOLUTIONS 2ND AMND MML		09/30/2023	DIRECT PLACEMENT		3,391,967	3,461,191		3.B Z
BLA0AD-1L-5	DMC HOLDCO LLC MML		08/01/2023	EXCHANGE/VARIOUS		6,096,835	6,142,906		3.B Z
26483N-AT-7	DUN & BRADSTREET CORP CO ASSETS FRN B		07/27/2023	EXCHANGE		1,380,748	1,452,354		4.A FE
31774B-AF-1	FINCO I LLC CO ASSETS FRN B		08/04/2023	EXCHANGE		799,162	798,626		3.B FE
37173N-AD-4	GENESEE SCIENTIFIC LLC DDTL		09/25/2023	DIRECT PLACEMENT		118,610	119,808		3.B PL
42255*-AE-4	HEARTLAND LLC DDTL 7TH AMNDMNT		09/25/2023	DIRECT PLACEMENT		193,863	193,863		3.A PL
43289D-AH-6	HILTON WORLDWIDE FINANCE REFI B2 TL		08/31/2023	DEUTSCHE BANK SECURITIES INC		4,005,000	4,000,000		2.C FE
BLA0AM-75-4	HV ROOSTER LLC SENIOR TL		08/30/2023	NOMURA SECURITIES INTL INC		55,000,000	55,000,000		2.A Z
45256T-AC-6	IMPACT PARENT CORPORATION DDTL		08/31/2023	DIRECT PLACEMENT		2,106,151	2,138,225		3.A PL
BLA0AK-CW-3	IMPACT PARENT CORPORATION INCR MML		08/14/2023	DIRECT PLACEMENT		1,044,977	1,066,304		3.B Z
45019J-AB-8	ISG ENTERPRICES LLC DDTL		09/07/2023	DIRECT PLACEMENT		682,932	686,364		3.B PL
45070B-AG-0	ITT HLDGS LLC TL		09/19/2023	VARIOUS		1,722,566	1,723,750		3.C FE
BLA0A9-2K-5	IVEX & INDUSPAC HOLDCO MML		09/30/2023	DIRECT PLACEMENT		2,674,477	2,715,205		3.A Z
BLA0AF-G6-7	KENG ACQUISITION INC A		08/30/2023	DIRECT PLACEMENT		726,721	735,920		3.B Z
BLA0AF-G4-2	KENG ACQUISITION INC TL		08/01/2023	DIRECT PLACEMENT		5,834,409	5,923,258		3.B Z
50249@-AA-2	LJ AVALON HLDGS DDTL		09/29/2023	DIRECT PLACEMENT		201,262	204,327		3.B PL
BLA0AK-UL-7	MBS HOLDINGS 2023 INC MML		08/18/2023	DIRECT PLACEMENT		791,263	807,411		3.B Z
BLA0AK-HU-2	NSPC INTERMEDIATE CORP 2023 B MML		08/15/2023	DIRECT PLACEMENT		252,016	252,016		3.B Z
BLA0AE-VN-6	NUTRA-MED PACKAGING		08/01/2023	EXCHANGE/VARIOUS		16,823,392	16,950,521		3.B Z
BLA0A9-T8-3	ORION GRP FM HLDGS MML		08/01/2023	EXCHANGE/VARIOUS		17,014,286	17,142,857		3.C FE
69014G-AB-9	OVATION HLDGS INC DDTL		07/31/2023	DIRECT PLACEMENT		314,193	317,367		3.A PL
BLA0AO-WI-4	PALMETTO ACQUISITION CO INC MML		09/18/2023	DIRECT PLACEMENT		8,015,411	8,158,179		3.B Z
BLA0AN-R2-7	PERRENIAL SVCS GRP LLC DDTL		09/28/2023	DIRECT PLACEMENT		474,096	480,098		3.B Z
BLA0AN-R1-9	PERRENIAL SVCS GRP LLC MML		09/08/2023	DIRECT PLACEMENT		4,073,738	4,135,775		3.B Z
74908J-AD-8	QUOROM HEALTH RESOURCES INCR DDTL		07/06/2023	DIRECT PLACEMENT		1,975,000	2,000,000		3.B Z
BLA0A9-2S-8	QUOROM HEALTH RESOURCES INCR MML		09/30/2023	DIRECT PLACEMENT		1,970,000	2,000,000		3.B Z
76219L-AB-6	RHINO INTERMEDIATE HOLDING DDTL		09/15/2023	DIRECT PLACEMENT		746,983	758,359		3.A PL
BLA0AJ-WJ-3	SANDLOT BUYER LLC 2023 INCR MML		08/11/2023	DIRECT PLACEMENT		2,839,532	2,897,481		3.B Z
78466Y-AN-8	SRS DISTRIBUTION INC TL B		09/18/2023	CITIGROUP GLOBAL MKT INC		2,896,375	2,900,000		4.C FE
78466D-BF-0	SS&C TECHNOLOGIES TL B5		09/22/2023	DEUTSCHE BANK SECURITIES INC		948,825	947,641		3.B FE
BLA0AK-HX-6	THE TOWNSEND CO INITIAL MML		08/15/2023	DIRECT PLACEMENT		11,696,875	11,875,000		3.A FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
BLA0AA-9C-3	TIGER GLOBAL PIP XIV LP		07/06/2023	DIRECT PLACEMENT		70,000,000	70,000,000		2.B Z
89334G-AX-2	TRANS UNION 2019 REPLACEMENT TL B5		07/06/2023	DEUTSCHE BANK SECURITIES INC		1,000,000	1,000,000		3.B FE
89616N-AA-6	TRIDENT IX LP TL A		07/01/2023	DIRECT PLACEMENT		28,580,976	28,580,976		1.G PL
87331#-AA-1	TSS BUYER LLC DDTL		08/25/2023	EXCHANGE/VARIOUS		4,916,584	4,937,030		3.B PL
BLA0AD-X9-7	TSS BUYER LLC INCR MML		07/14/2023	DIRECT PLACEMENT		1,143,453	1,160,866		3.B Z
87331#-AC-7	TSS BUYER LLC MML		08/01/2023	EXCHANGE		10,209,375	10,209,375		3.B PL
BLA0AM-E2-3	WSB ENGINEERING HLDS INC TL		08/31/2023	DIRECT PLACEMENT		3,944,671	4,004,742		3.B Z
37244#-AA-2	GENSERVE LLC MML		08/31/2023	EXCHANGE		(1,699,773)			3.A PL
647561-AA-7	NEW MOUNTAIN PARTNERS VI LP TL		08/31/2023	TRADE ADJUSTMENT		(4,291,876)			1.G PL
50024P-AA-9	KOHLBERG INVESTORS IX LP		08/31/2023	TRADE ADJUSTMENT		(18,149,068)			1.G PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						290,489,028	316,308,848		XXX
2509999997. Total - Bonds - Part 3						1,493,205,355	1,528,480,877	5,128,644	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						1,493,205,355	1,528,480,877	5,128,644	XXX
4509999997. Total - Preferred Stocks - Part 3							XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX		XXX
04045F-44-4	ARISTOTLE SMALL-CAP EQUTY FUND II CL I-2		09/30/2023	EXCHANGE	605,688.050	8,001,139			
04045F-67-5	ARISTOTLE ESG CORE BOND CLASS I-2		09/30/2023	DIVIDEND REINVESTMENT	10,382.898	86,971			
04045F-68-3	ARISTOTLE ESG CORE BOND CLASS I		09/30/2023	DIVIDEND REINVESTMENT	10,383.061	86,972			
04045F-78-2	ARISTOTLE ULTRA SHORT INCOME FUND CL I-2		09/30/2023	DIVIDEND REINVESTMENT	17,882.057	176,620			
04045F-79-0	ARISTOTLE ULTRA SHORT INCOME CLASS I		09/30/2023	DIVIDEND REINVESTMENT	17,888.901	176,687			
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						8,528,389	XXX		XXX
313786-10-5	FHLB TOPEKA CLASS A		07/14/2023	FHLB EXCHANGE	35,297.000	3,529,700			
313786-2#-1	FHLB TOPEKA CLASS B		09/30/2023	VARIOUS	1,544,000.000	3,365,600			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						6,895,300	XXX		XXX
5989999997. Total - Common Stocks - Part 3						15,423,689	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						15,423,689	XXX		XXX
5999999999. Total - Preferred and Common Stocks						15,423,689	XXX		XXX
6009999999 - Totals						1,508,629,044	XXX	5,128,644	XXX

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE PACIFIC LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38374M-DY-2	GNMA 2005-75 CL ZA Z BOND		09/01/2023	SCHEDULED REDEMPTION		340,222	340,222	316,322	329,679		10,543		10,543		340,222				12,325	10/01/2035	1.A
38374E-HT-7	GNMA SER 2003-105 CL Z		09/01/2023	SCHEDULED REDEMPTION		168,555	168,555	140,082	154,099		14,456		14,456		168,555				5,486	11/01/2033	1.A
38374E-G9-2	GNMA SER 2003-113 CL ZA		09/01/2023	SCHEDULED REDEMPTION		326,429	326,429	276,501	299,997		26,432		26,432		326,429				10,553	12/01/2033	1.A
38381Y-UF-9	GOVT NATIONAL MTG A 2019-115 CL FE		09/20/2023	SCHEDULED REDEMPTION		201,937	201,937	201,306	201,505		432		432		201,937				7,603	09/20/2049	1.A
38381Y-UM-4	GOVT NATIONAL MTG A 2019-115 CL FG		09/20/2023	SCHEDULED REDEMPTION		674,161	674,161	671,422	672,017		2,145		2,145		674,161				25,858	09/20/2049	1.A
38381Y-VE-1	GOVT NATIONAL MTG A 2019-115 CL UF		09/20/2023	SCHEDULED REDEMPTION		595,837	595,837	593,416	593,947		1,889		1,889		595,837				23,686	09/20/2049	1.A
38382A-XM-2	GOVT NATIONAL MTG A 2019-137 CL FE		09/20/2023	SCHEDULED REDEMPTION		427,198	427,198	426,664	426,924		274		274		427,198				16,244	11/20/2049	1.A
38382A-ZK-4	GOVT NATIONAL MTG A 2019-143 CL AF		09/20/2023	SCHEDULED REDEMPTION		200,622	200,622	200,402	200,524		97		97		200,622				8,015	11/20/2049	1.A
38382A-ZQ-1	GOVT NATIONAL MTG A 2019-143 CL JF		09/20/2023	SCHEDULED REDEMPTION		282,964	282,964	282,610	282,830		133		133		282,964				10,833	11/20/2049	1.A
83162C-RR-6	SBAP 2008-20C CL 1		09/01/2023	SCHEDULED REDEMPTION		227,226	227,226	227,226	227,226						227,226				12,475	03/01/2028	1.A
91282C-AK-7	US TREASURY NT		09/15/2023	MATURED		60,000	60,000	59,913	59,980		20		20		60,000					09/15/2023	1.A
911760-EJ-1	VENDEE MORTGAGE TRUST 1994-2 CL 3ZB		09/01/2023	SCHEDULED REDEMPTION		29,759	29,759	28,297	29,610		149		149		29,759				384	06/01/2024	1.A
0109999999. Subtotal - Bonds - U.S. Governments						3,534,909	3,534,909	3,424,162	3,478,337		56,572		56,572		3,534,909				133,463	XXX	XXX
03845E-AA-0	ARAB PETROLEUM INVST SR NT 144A	D	09/18/2023	MATURED		25,000,000	25,000,000	24,957,500	24,993,395		6,605		6,605		25,000,000				1,031,250	09/18/2023	1.C FE
896292-AH-2	REPUBLIC OF TRINIDAD & T SR NT 144A	D	09/14/2023	TENDER @ 99.650		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				253,993	01/16/2024	3.B FE
91087B-AR-1	UNITED MEXICAN STATES SR NT	D	07/10/2023	SUSQUEHANNA FIN GROUP		165,220	200,000	198,912	198,983		40		40		199,023		(33,803)	(33,803)	6,417	02/12/2034	2.B FE
0309999999. Subtotal - Bonds - All Other Governments						30,165,220	30,200,000	30,156,412	30,192,378		6,645		6,645		30,199,023		(33,803)	(33,803)	1,291,660	XXX	XXX
35826#-AA-2	FRESNO COUNTY TRUST III CTL SER 2020		09/15/2023	SCHEDULED REDEMPTION		45,811	45,811	45,811	45,811						45,811				1,340	08/15/2039	1.D
89917*-AA-3	TULARE COUNTY II CTL PTC		09/25/2023	SCHEDULED REDEMPTION		2,266	2,266	2,289	2,287		(21)		(21)		2,266				67	08/25/2045	1.D
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						48,078	48,078	48,100	48,099		(21)		(21)		48,078				1,407	XXX	XXX
31393Y-AT-2	FANNIE MAE SER 2004-31 CL Z		09/01/2023	SCHEDULED REDEMPTION		217,820	217,820	185,487	203,353		14,466		14,466		217,820				7,082	05/01/2034	1.A
31393X-V8-7	FANNIE MAE SER 2004-35 CL AZ		09/01/2023	SCHEDULED REDEMPTION		163,736	163,736	136,992	149,137		14,599		14,599		163,736				5,297	05/01/2034	1.A
31393G-V3-5	FHLMC 2533- CL Z		09/01/2023	SCHEDULED REDEMPTION		79,111	79,111	75,875	77,160		1,950		1,950		79,111				3,178	12/01/2032	1.A
31394R-TP-4	FHLMC 2766 CL ZD		09/01/2023	SCHEDULED REDEMPTION		106,520	106,520	96,042	101,298		5,222		5,222		106,520				3,176	03/01/2034	1.A
31395H-RC-6	FHLMC 2870 CL VZ		09/01/2023	SCHEDULED REDEMPTION		573,713	573,713	532,075	553,914		19,799		19,799		573,713				16,657	10/01/2034	1.A
3137FQ-HH-9	FHLMC 4936- CL EF		09/25/2023	SCHEDULED REDEMPTION		119,387	119,387	119,051	119,121		266		266		119,387				4,652	12/25/2049	1.A
3137FQ-JW-4	FHLMC 4936- CL FL		09/25/2023	SCHEDULED REDEMPTION		399,586	399,586	398,462	398,730		856		856		399,586				15,591	12/25/2049	1.A
3137F9-WS-6	FHLMC 5070- CL DP		09/01/2023	SCHEDULED REDEMPTION		842,943	842,943	842,449	842,427		516		516		842,943				6,055	08/01/2050	1.A
31394P-PA-5	FHLMC SER 2755 CL ZM		09/01/2023	SCHEDULED REDEMPTION		88,830	88,830	82,626	85,705		3,125		3,125		88,830				3,191	02/01/2034	1.A
31397B-SF-9	FHLMC SER 3227 CL PT		09/01/2023	SCHEDULED REDEMPTION		169,164	169,164	162,873	166,759		2,405		2,405		169,164				6,883	10/01/2036	1.A
31396G-BS-9	FHLMC SERIES 3087 CL NZ		09/01/2023	SCHEDULED REDEMPTION		124,564	124,564	99,777	111,469		13,095		13,095		124,564				3,844	12/01/2035	1.A
3133TP-6Q-7	FHR 2235 TZ COIN PROGRAM		09/01/2023	SCHEDULED REDEMPTION		2,576	2,576	2,152	2,352		224		224		2,576				153	06/01/2030	1.A
207942-AA-1	FNMA - CAS 2023-R05 CL 1M1 144A		09/25/2023	SCHEDULED REDEMPTION		517,702	517,702	517,702							517,702				7,110	06/25/2043	1.G Z
31393E-N8-8	FNMA 2003-86 CL ZJ		09/01/2023	SCHEDULED REDEMPTION		205,828	205,828	195,752	201,432		4,397		4,397		205,828				6,790	09/01/2033	1.A
31394C-JW-3	FNMA 2005-12 CL CZ		09/01/2023	SCHEDULED REDEMPTION		84,107	84,107	80,113	82,359		1,748		1,748		84,107				3,033	03/01/2035	1.A
31394C-6F-4	FNMA 2005-30 CL Z		09/01/2023	SCHEDULED REDEMPTION		40,905	40,905	37,524	39,188		1,717		1,717		40,905				1,476	04/01/2035	1.A
31394C-U5-9	FNMA 2005-34 CL PE		09/01/2023	SCHEDULED REDEMPTION		64,279	64,279	62,584	63,554		725		725		64,279				2,477	04/01/2035	1.A
31394D-QR-4	FNMA 2005-40 CL Z		09/01/2023	SCHEDULED REDEMPTION		200,996	200,996	172,531	188,176		12,820		12,820		200,996				5,012	05/01/2035	1.A
31394V-N5-5	FNMA 2006-13 CL ZA		09/01/2023	SCHEDULED REDEMPTION		55,835	55,835	52,822	54,299		1,536		1,536		55,835				2,169	03/01/2036	1.A
31396K-3E-0	FNMA 2006-84 CL YP		09/01/2023	SCHEDULED REDEMPTION		155,374	155,374	149,445	153,228		2,147		2,147		155,374				6,149	09/01/2036	1.A
3136B4-SB-5	FNMA 2019-24 CL FA		09/25/2023	SCHEDULED REDEMPTION		245,147	245,147	244,304	244,516		631		631		245,147				9,384	05/25/2049	1.A
3136B4-WA-2	FNMA 2019-26 CL FG		09/25/2023	SCHEDULED REDEMPTION		275,137	275,137	274,707	274,855		282		282		275,137				10,993	06/25/2049	1.A
3136B5-AM-7	FNMA 2019-30 CL FA		09/25/2023	SCHEDULED REDEMPTION		183,332	183,332	183,218	183,244		88		88		183,332				7,047	07/25/2049	1.A
3136B4-5C-8	FNMA 2019-33 CL FB		09/25/2023	SCHEDULED REDEMPTION		611,404	611,404	611,022	611,119		285		285		611,404				23,665	07/25/2049	1.A
3136B6-WD-1	FNMA 2019-60 CL F		09/25/2023	SCHEDULED REDEMPTION		374,860	374,860	373,338	373,654		1,206		1,206		374,860				14,534	10/25/2049	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3136B7-PZ-8	FNMA 2019-73 CL FD		09/25/2023	SCHEDULED REDEMPTION		271,029	271,029	269,928	270,156		873		873		271,029				10,408	12/25/2049	1.A
3136BB-GY-2	FNMA 2020-54 CL PC		09/01/2023	VARIOUS		1,209,197	1,209,197	1,234,800	1,238,695		(29,498)		(29,498)		1,209,197				15,202	08/01/2050	1.A
31371H-F9-4	FNMA PASS THRU #252292 COIN PROGRAM		09/01/2023	SCHEDULED REDEMPTION		6,375	6,375	6,318	6,341		34		34		6,375				282	12/01/2028	1.A
31371H-GA-0	FNMA PASS THRU #252293 COIN PROGRAM		09/01/2023	SCHEDULED REDEMPTION		218	218	220	219		(2)		(2)		218				10	12/01/2028	1.A
31418C-RD-8	FNMA PASS THRU SGL FAMILY #MA3183		09/01/2023	SCHEDULED REDEMPTION		46,775	46,775	48,463	49,965		(3,190)		(3,190)		46,775				1,344	11/01/2047	1.A
31418C-S5-4	FNMA PASS THRU SGL FAMILY #MA3239		09/01/2023	SCHEDULED REDEMPTION		126,878	126,878	131,556	135,430		(8,552)		(8,552)		126,878				3,680	01/01/2048	1.A
31393Y-WN-1	FNMA SER 2004-45 CL Z		09/01/2023	SCHEDULED REDEMPTION		282,163	282,163	223,636	252,112		30,052		30,052		282,163				9,107	06/01/2034	1.A
31394A-M3-7	FNMA SER 2004-67 CL ZA		09/01/2023	SCHEDULED REDEMPTION		280,430	280,430	234,781	258,769		21,662		21,662		280,430				9,196	09/01/2034	1.A
31394A-R6-5	FNMA SER 2004-74 CL ZB		09/01/2023	SCHEDULED REDEMPTION		85,024	85,024	71,872	79,063		5,961		5,961		85,024				2,752	10/01/2034	1.A
31394B-HW-7	FNMA SER 2004-83 CL ZB		09/01/2023	SCHEDULED REDEMPTION		94,913	94,913	79,794	87,681		7,231		7,231		94,913				3,071	11/01/2034	1.A
31394M-K4-1	FREDDIE MAC CMO SERIES 2714 CL CZ		09/01/2023	SCHEDULED REDEMPTION		266,867	266,867	240,349	254,395		12,472		12,472		266,867				9,607	12/01/2033	1.A
31394L-QP-0	FREDDIE MAC SER 2698 CL MZ		09/01/2023	SCHEDULED REDEMPTION		84,898	84,898	73,327	79,964		4,933		4,933		84,898				2,775	11/01/2033	1.A
31394X-F6-8	FREDDIE MAC SER 2781 CL ZC		09/01/2023	SCHEDULED REDEMPTION		270,570	270,570	225,362	249,703		20,867		20,867		270,570				8,479	04/01/2034	1.A
46670#-AA-6	JLL SECURITIES CTL SEC SER 2020-50		09/15/2023	SCHEDULED REDEMPTION		92,189	92,189	93,572	93,466		(1,276)		(1,276)		92,189				2,255	11/15/2040	1.B
54473E-NV-2	LOS ANGELES CNTY CALIF PUB WKS		08/01/2023	MATURED		5,000,000	5,000,000	5,298,075	5,019,339		(19,339)		(19,339)		5,000,000				323,300	08/01/2023	1.C FE
54811B-TB-7	LOWER COLORADO RIVER TX AUTH T		08/01/2023	TRANSFER TO SA		32,365,000	32,365,000	32,365,000	32,365,000						32,365,000				891,836	05/15/2049	1.F FE
66705#-AA-3	NORTHTOWN HOUSING DEVELOPMENT CORP(MBIA		09/15/2023	SCHEDULED REDEMPTION		540,934	540,934	553,462	542,755		(1,821)		(1,821)		540,934				47,494	03/15/2026	1.E
79766D-MC-0	SAN FRANCISCO CALIF CITY & CNTY		08/01/2023	TRANSFER TO SA		9,936,118	10,000,000	9,930,000	9,610,299		325,819		325,819		9,936,118				300,000	05/01/2049	1.E FE
80168N-EP-0	SANTA CLARA VY CALIF TRANSN BAB		08/08/2023	CALLED @ 100.000		14,100,000	14,100,000	14,100,000	14,100,000						14,100,000				1,159,855	04/01/2032	1.C FE
83712D-Z2-5	SOUTH CAROLINA ST HSG FIN & DE		07/01/2023	CALLED @ 100.000		90,000	90,000	90,000	90,000						90,000				3,146	07/01/2052	1.A FE
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN SEC		08/15/2023	SCHEDULED REDEMPTION		182,430	182,430	182,430	182,430						182,430				7,016	08/15/2033	1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						71,234,862	71,298,744	71,141,867	70,246,829		470,330		470,330		71,234,862				2,986,412	XXX	XXX
74353#-AA-2	1600 OSGOOD ST NTH ANDOVER AMAZON CTL		09/10/2023	SCHEDULED REDEMPTION		62,652	62,652	62,652	62,652						62,652				1,523	10/10/2042	1.E
83012@-AA-8	6823 ENERGY PARTNERS (TULANE UNIV)		09/15/2023	SCHEDULED REDEMPTION		31,842	31,842	31,842	31,842						31,842				725	01/15/2052	1.G
002824-BM-1	ABBOTT LABORATORIES SR NT		07/25/2023	GOLDMAN, SACHS & CO		4,881,350	5,000,000	4,983,229	5,001,750		(6,500)		(6,500)		4,995,250		(113,900)	(113,900)	167,917	09/15/2025	1.D FE
00401M-AA-4	ABU DHABI CRUDE OIL SR SEC 144A	D	09/19/2023	STANDARD CHART BANK		2,785,500	3,000,000	3,000,000	3,000,000						3,000,000		(214,500)	(214,500)	134,138	11/02/2029	1.C FE
00654U-AA-0	ADANI INTL CONT SR SEC 144A	D	09/30/2023	SCHEDULED REDEMPTION		357,500	357,500	356,625	356,801		699		699		357,500				5,363	02/16/2031	2.C FE
007034-AF-8	ADJUSTABLE RATE MTG TR 2006-2 CL 2A2		09/01/2023	SCHEDULED REDEMPTION		2,577	2,577	1,678	2,234		344		344		2,577				71	05/01/2036	1.A FM
00802#-AA-4	AEROSTAR AIRPORT HLDGS SR SEC NT		09/22/2023	SCHEDULED REDEMPTION		416,194	416,194	416,194	416,194						416,194				23,931	03/22/2035	2.A FE
00817Y-AQ-1	AETNA INC SR NT		07/25/2023	GOLDMAN, SACHS & CO		9,747,300	10,000,000	9,958,100	9,991,009		2,688		2,688		9,993,696		(246,396)	(246,396)	245,000	11/15/2024	2.B FE
00841X-AD-2	AGATE BAY MTG LOAN TR 2015-2 A4		09/01/2023	SCHEDULED REDEMPTION		88,698	88,698	90,014	90,598		(1,900)		(1,900)		88,698				2,313	03/01/2045	1.A
00841Y-AD-0	AGATE BAY MTG LOAN TR 2015-3 CL A4 144A		09/01/2023	SCHEDULED REDEMPTION		17,577	17,577	18,017	17,830		(253)		(253)		17,577				443	04/01/2045	1.A
00842A-AD-1	AGATE BAY MTG LOAN TR 2015-4 CL A4 144A		09/01/2023	SCHEDULED REDEMPTION		206,156	206,156	206,361	206,261		(105)		(105)		206,156				5,139	06/01/2045	1.A
00842B-AC-1	AGATE BAY MTG LOAN TR 2015-5 CL A3 144A		09/01/2023	SCHEDULED REDEMPTION		78,435	78,435	79,182	78,907		(472)		(472)		78,435				1,979	07/01/2045	1.A
00842E-AC-5	AGATE BAY MTG LOAN TR 2016-2 CL A3 144A		09/01/2023	SCHEDULED REDEMPTION		78,470	78,470	79,965	79,585		(1,114)		(1,114)		78,470				2,041	03/01/2046	1.A
00842V-AC-7	AGATE BAY MTG LOAN TR 2016-3 CL A3 144A		09/01/2023	SCHEDULED REDEMPTION		98,179	98,179	99,505	99,095		(915)		(915)		98,179				2,439	05/01/2037	1.A
00900P-AL-9	AIMCO 2018-BA CL AR 144A	D	09/12/2023	APC DIRECT		2,498,400	2,500,000	2,432,500	2,434,817		7,392		7,392		2,442,209		56,191	56,191	137,437	01/15/2032	1.A FE
01185*-AA-3	ALASKA VENTURES LLC SR SEC NT		09/30/2023	SCHEDULED REDEMPTION		430,977	430,977	430,977	430,977						430,977				10,063	06/30/2033	2.C PL
01185*-AB-1	ALASKA VENTURES LLC SR SEC NT		09/30/2023	SCHEDULED REDEMPTION		51,081	51,081	51,081	51,081						51,081				1,789	06/30/2033	2.C PL
015271-AJ-8	ALEXANDRIA REAL ESTATE E CO GUARNT		07/21/2023	BARCLAYS CAPITAL INC		4,756,600	5,000,000	4,980,050	4,991,397		1,126		1,126		4,992,523		(235,923)	(235,923)	202,986	01/15/2027	2.A FE
02008D-AB-5	ALLY AUTO RECEIVABLES TR 2022-3 CL A2		09/15/2023	SCHEDULED REDEMPTION		290,235	290,235	290,224	290,225		10		10		290,235				11,119	06/16/2025	1.A FE
021345-AA-1	ALTA WIND HLDGS LLC PTC 144A		09/30/2023	CANCELLED TRADE		(91,201)	(91,201)	(91,201)	(91,201)						(91,201)					06/30/2035	2.C FE
00184@-AA-4	AMAZON FC EUCLID OH CTL SR SEC		09/30/2023	SCHEDULED REDEMPTION		56,374	56,374	56,374	56,374						56,374				1,914	06/30/2039	1.E
00191#-AA-3	AMAZON FC TUCSON AZ LANDLORD LLC CTL		09/30/2023	SCHEDULED REDEMPTION		60,813	60,813	60,813	60,813						60,813				1,868	08/31/2039	1.E
74351@-AA-6	AMAZON OAK CREEK PTC CTL		09/10/2023	SCHEDULED REDEMPTION		350,801	350,801	350,801	350,801						350,801				10,315	07/10/2040	1.D

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE
PACIFIC LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
02343U-AJ-4	AMCOR FINANCE USA INC SR NT		08/18/2023	GOLDMAN, SACHS & CO		145,950	150,000	148,533			26		26		148,559		(2,609)	(2,609)	2,016	05/26/2033	2.B FE
02379K-AA-2	AMER AIRLINE 21-1A EETC PTC		07/11/2023	SCHEDULED REDEMPTION		811,721	811,721	811,629	811,636		85		85		811,721				23,337	07/11/2034	1.F FE
02376L-AA-3	AMER AIRLINE 21-1B PTT PTC SER B		07/11/2023	SCHEDULED REDEMPTION		6,750	6,750	6,750	6,750						6,750				267	07/11/2030	2.B FE
00253X-AA-9	AMERICAN AIRLINES/AADVAN SR SEC 144A		07/20/2023	SCHEDULED REDEMPTION		1,458,333	1,458,333	1,467,969	1,465,646		(7,312)		(7,312)		1,458,333				60,156	04/20/2026	3.A FE
025816-BK-4	AMERICAN EXPRESS CO SUB		07/25/2023	GOLDMAN, SACHS & CO		4,860,850	5,000,000	4,976,350	4,994,747		1,522		1,522		4,996,269		(135,419)	(135,419)	116,806	12/05/2024	1.G FE
02665U-AA-3	AMERICAN HOMES 4RENT 2014-SFR2 CL A 144A		09/01/2023	SCHEDULED REDEMPTION		22,028	22,028	22,027	22,028		0		0		22,028				604	10/01/2036	1.A FE
02665X-AA-7	AMERICAN HOMES 4RENT 2014-SFR3 CL A 144A		09/01/2023	SCHEDULED REDEMPTION		38,816	38,816	38,814	38,816		1		1		38,816				1,035	12/01/2036	1.A FE
02666A-AA-6	AMERICAN HOMES 4RENT 2015-SFR1 CL A 144A		09/01/2023	SCHEDULED REDEMPTION		8,975	8,975	8,974	8,974		0		0		8,975				225	04/01/2052	1.A FE
02666B-AA-4	AMERICAN HOMES 4RENT 2015-SFR2 CL A 144A		09/01/2023	SCHEDULED REDEMPTION		16,094	16,094	16,094	16,094		0		0		16,094				431	10/01/2045	1.A FE
03027X-AG-5	AMERICAN TOWER CORP SR NT		07/28/2023	J P MORGAN SEC INC		9,709,400	10,000,000	9,841,850	9,948,293		17,975		17,975		9,966,268		(256,868)	(256,868)	266,667	06/01/2025	2.A FE
03027X-BV-1	AMERICAN TOWER CORP SR NT		09/27/2023	BARCLAYS CAPITAL INC		277,194	300,000	298,551	298,754		206		206		298,960		(21,766)	(21,766)	11,376	03/15/2027	2.C FE
03065W-AB-1	AMERICREDIT AUTO REC 2022-2 CL A2A		09/18/2023	SCHEDULED REDEMPTION		297,478	297,478	297,456	297,465		13		13		297,478				13,176	12/18/2025	1.A FE
03067B-AB-5	AMERICREDIT AUTOMOB CLO 2023-1 CL A2A		09/18/2023	SCHEDULED REDEMPTION		98,847	98,847	98,846			1		1		98,847				2,934	10/19/2026	1.A FE
03072S-QP-3	AMERIQUEST MTG SECURITIES 2004-FR1 CL A6		09/01/2023	SCHEDULED REDEMPTION		194,084	194,084	194,084	194,084						194,084				3,253	05/01/2034	1.A FM
03073E-AL-9	AMERISOURCEBERGEN CORP SR NT		07/25/2023	GOLDMAN, SACHS & CO		7,849,280	8,000,000	7,935,620	7,992,903		356		356		7,993,259		(143,979)	(143,979)	190,400	05/15/2024	2.A FE
03073E-AM-7	AMERISOURCEBERGEN CORP SR NT		07/25/2023	GOLDMAN, SACHS & CO		9,489,698	9,854,000	9,627,223	9,818,710		(7,856)		(7,856)		9,810,854		(321,157)	(321,157)	290,009	03/01/2025	2.A FE
00176@-AA-4	AMF FLORENCE LLC (ARGO-JEFFERSON) SEC		09/30/2023	SCHEDULED REDEMPTION		1,346,529	1,346,529	1,346,529	1,346,529						1,346,529				32,418	12/31/2035	2.C PL
032095-AM-3	AMPHENOL CORP SR NT		07/24/2023	MARKETAXESS		446,261	450,000	448,461			156		156		448,617		(2,356)	(2,356)	6,888	03/30/2026	2.A FE
032654-AZ-8	ANALOG DEVICES INC SR NT 144A		09/19/2023	EXCHANGE		19,993,701	20,000,000	19,992,225	19,992,582		1,119		1,119		19,993,701				525,167	06/15/2027	1.F FE
034863-AX-8	ANGLO AMERICAN CAPITAL CO GUARNT 144A	D	08/10/2023	VARIOUS		576,110	700,000	700,932	679,402		21,385		21,385		700,786		(124,676)	(124,676)	16,764	09/10/2030	2.A FE
00203Q-AD-9	AP MOELLER-MAERSK A/S SR NT 144A	D	07/25/2023	GOLDMAN, SACHS & CO		7,713,040	8,000,000	7,919,520	7,984,176		(4,426)		(4,426)		7,979,749		(266,709)	(266,709)	257,472	09/28/2025	2.B FE
00229*-AA-3	AP TUNDRA HOLDINGS SEC		08/15/2023	SCHEDULED REDEMPTION		381,564	381,564	381,564	381,564						381,564				18,124	02/15/2042	2.A PL
03764D-AH-4	APIDOS CLO 2013-12A CL AR 144A	D	07/17/2023	SCHEDULED REDEMPTION		2,346	2,346	2,305	2,308		38		38		2,346				103	04/15/2031	1.A FE
038779-AB-0	ARBYS FUNDING LLC 2020-1A CL A2 144A		07/30/2023	SCHEDULED REDEMPTION		52,500	52,500	50,858	50,923		1,577		1,577		52,500				1,275	07/30/2050	2.C FE
04015N-AG-9	ARES CLO LTD 2015-4A CL A1R 144A	D	07/17/2023	SCHEDULED REDEMPTION		134,389	134,389	134,389	134,389						134,389				5,990	10/15/2030	1.A FE
042735-BE-9	ARROW ELECTRONICS INC SR NT		07/28/2023	J P MORGAN SEC INC		9,703,800	10,000,000	9,903,100	9,974,810		6,313		6,313		9,981,123		(277,323)	(277,323)	333,333	04/01/2025	2.C FE
046353-AT-5	ASTRAZENECA PLC SR NT	D	07/28/2023	J P MORGAN SEC INC		9,662,800	10,000,000	9,959,000	9,974,155		2,230		2,230		9,976,385		(313,585)	(313,585)	415,556	01/17/2029	1.G FE
00206R-KB-7	AT&T INC SR NT		07/18/2023	HSBC SEC INC		175,403	250,000	281,963	268,153		12,549		12,549		280,702		(105,300)	(105,300)	6,123	06/01/2060	2.B FE
04774#-AB-8	ATLANTA FALCONS SR NT SER B		09/01/2023	SCHEDULED REDEMPTION		125,591	125,591	125,591	125,591						125,591				4,509	09/01/2042	2.B PL
04774#-AA-0	ATLANTA FALCONS SR SEC NT SER A		09/01/2023	SCHEDULED REDEMPTION		178,871	178,871	178,871	178,871						178,871				6,421	09/01/2042	2.B PL
04966H-AA-4	ATRIUM CDO CORP 13A- CL A1 144A	D	07/24/2023	SCHEDULED REDEMPTION		85,293	85,293	83,861	83,903		1,390		1,390		85,293				3,871	11/21/2030	1.A FE
05256L-AB-9	AUSTRALIA PACIFIC LNG PROCESSING SR SEC	D	09/30/2023	SCHEDULED REDEMPTION		600,000	600,000	600,000	600,000						600,000				14,460	09/30/2030	2.B FE
05330K-AA-3	AUTO METRO PUERTO RICO SR SEC 144A		09/30/2023	SCHEDULED REDEMPTION		300,000	300,000	300,000	300,000						300,000				10,125	06/30/2035	2.C FE
053332-AR-3	AUTOZONE INC SR NT		07/25/2023	GOLDMAN, SACHS & CO		11,527,800	12,000,000	11,967,720	11,980,153		13,515		13,515		11,993,668		(465,868)	(465,868)	305,500	04/15/2025	2.B FE
05607Y-AL-5	B2R MTG TR 2015-1 CL C 144A		09/01/2023	SCHEDULED REDEMPTION		730,081	730,081	751,955	734,764		(4,682)		(4,682)		730,081				22,758	05/01/2048	1.A FE
06762C-AQ-1	BABSON CLO LTD 2020-2A CL AR 144A	D	09/30/2023	VARIOUS		(1,620)					1,125		1,125		1,125		(2,745)	(2,745)	111,422	10/15/2033	1.A FE
05523U-AK-6	BAE SYSTEMS HLDGS INC CO GUARNT 144A	C	07/21/2023	BARCLAYS CAPITAL INC		4,879,800	5,000,000	4,985,150	4,996,952		956		956		4,997,908		(118,108)	(118,108)	152,000	10/07/2024	2.A FE
05683F-AJ-8	BAIN CAPITAL CRED CLO 2020-5A CL A1 144A	D	08/23/2023	APC DIRECT		4,073,758	4,087,000	4,006,527	4,009,477		24,623		24,623		4,034,101		39,657	39,657	213,312	01/20/2032	1.A FE
059496-AY-5	BANC OF AMERICA ALT LN 2007-1 CL 3A19		09/01/2023	SCHEDULED REDEMPTION		27,048	40,261	30,409	26,622		426		426		27,048				1,991	04/01/2037	4.C FM
06051G-AV-1	BANC OF AMERICA FNDG 2004-A CL 1A1		09/01/2023	SCHEDULED REDEMPTION		7,264	7,264	7,314	7,275		(11)		(11)		7,264				251	09/01/2034	1.A FM
05949Q-AT-2	BANC OF AMERICA FNDG CORP 2006-2 CL 2A12		09/01/2023	SCHEDULED REDEMPTION		7,698	10,197	9,870	7,599		99		99		7,698				423	03/01/2036	4.A FM
05946X-EY-5	BANC OF AMERICA FUNDING 2003-3 CL 1A43		09/01/2023	SCHEDULED REDEMPTION		147,188	147,188	141,631	145,406		1,782		1,782		147,188				5,783	10/01/2033	1.A FM
058931-BD-7	BANC OF AMERICA FUNDING 2006-3 CL 5A1		09/01/2023	SCHEDULED REDEMPTION		175,181	184,055	168,438	176,087		(907)		(907)		175,181				7,503	03/01/2036	4.B FM
05946X-P8-0	BANC OF AMERICA FUNDING CORP 2005-6 2A13		09/01/2023	SCHEDULED REDEMPTION		17,695	30,219	28,285	17,533		162		162		17,695				1,478	10/01/2035	4.B FM
05949A-DF-4	BANC OF AMERICA MTG SECUR 2004-D CL 2A1		09/01/2023	SCHEDULED REDEMPTION		5,943	5,943	5,442	5,753		191		191		5,943				179	05/01/2034	1.A FM
05949A-DG-2	BANC OF AMERICA MTG SECUR 2004-D CL 2A2		09/01/2023	SCHEDULED REDEMPTION		27,345	27,345	23,995	25,406		1,939		1,939		27,345				824	05/01/2034	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
05949A-HB-9	BANC OF AMERICA MTG SECUR 2004-E CL 2A7		09/01/2023	SCHEDULED REDEMPTION		9,481	9,481	8,468	8,867		614		614		9,481				292	06/01/2034	1.A FM
05949A-XG-0	BANC OF AMERICA MTG SECUR 2004-K CL 2A1		09/01/2023	SCHEDULED REDEMPTION		31,371	31,371	30,760	31,041		330		330		31,371				920	12/01/2034	1.A FM
05949A-H9-4	BANC OF AMERICA MTG SECUR 2005-A CL 2A2		09/01/2023	SCHEDULED REDEMPTION		21,269	21,269	18,983	19,919		1,350		1,350		21,269				605	02/01/2035	1.A FM
05949A-3N-8	BANK OF AMERICA MTG SECS 2005-3 CL 2A1		09/01/2023	SCHEDULED REDEMPTION		160,683	145,899	159,647	162,462		(1,779)		(1,779)		160,683				6,556	03/01/2035	4.A FM
06051G-FH-7	BANK OF AMERICA SUB MTN DTD 08/26/14		07/28/2023	J P MORGAN SEC INC		9,818,000	10,000,000	9,992,700	9,998,575		492		492		9,999,067		(181,067)	(181,067)	390,833	08/26/2024	2.A FE
07030U-A*-3	BASTION FUNDING LLC ABS CL A		08/15/2023	SCHEDULED REDEMPTION		1,165,363	1,165,363	1,165,363							1,165,363				41,185	04/25/2038	1.F PL
07030U-A@-1	BASTION FUNDING LLC ABS CL B		08/25/2023	SCHEDULED REDEMPTION		39,273	39,273	39,273							39,273				1,625	04/25/2038	2.C PL
07030U-A#-9	BASTION FUNDING LLC ABS CL C		09/25/2023	SCHEDULED REDEMPTION		322,000	322,000	322,000							322,000				20,322	04/25/2038	3.C PL
05530Q-AK-6	BAT INTL FINANCE PLC CO GUARNT 144A	D	07/24/2023	BARCLAYS CAPITAL INC		19,310,600	20,000,000	19,939,400	20,007,808		(21,134)		(21,134)		19,986,674		(676,074)	(676,074)	484,972	06/15/2025	2.B FE
07177M-AB-9	BAXALTA INC SR NT		07/28/2023	J P MORGAN SEC INC		8,833,213	9,093,000	9,026,901	9,073,166		3,936		3,936		9,077,102		(243,889)	(243,889)	220,253	06/23/2025	2.A FE
05609*-AA-2	BB&T CENTER GRND LSE BACKED PTC CTL A-1		09/15/2023	SCHEDULED REDEMPTION		1,265	1,265	1,291	1,289		(24)		(24)		1,265				38	01/15/2056	1.D PL
05493R-AA-1	BC FUNDING LLC ASSET BACKED		07/15/2023	SCHEDULED REDEMPTION		241,561	241,561	241,561	241,561						241,561				11,234	12/01/2038	1.F FE
07359B-AA-5	BEACON CONTAINER FIN 2021-1A CL A 144A		09/20/2023	SCHEDULED REDEMPTION		500,000	500,000	499,782	499,805		195		195		500,000				8,125	10/22/2046	1.F FE
07387A-ET-8	BEAR STEARNS ADJ RATE MTG 2005-10 CL A3		09/01/2023	SCHEDULED REDEMPTION		42,849	42,849	41,988	42,670		179		179		42,849				1,345	10/01/2035	1.A FM
07384M-YZ-9	BEAR STEARNS ARM 2003-7 CL 9A		09/01/2023	SCHEDULED REDEMPTION		43,068	43,068	43,553	43,120		(52)		(52)		43,068				1,244	10/01/2033	1.A FM
07384M-ZU-9	BEAR STEARNS ARM TR 2003-8 CL 3A		09/01/2023	SCHEDULED REDEMPTION		1,639	1,639	1,663	1,639						1,639				39	01/01/2034	1.A FM
07384M-ZX-3	BEAR STEARNS ARM TR 2003-8 CL 5A		09/01/2023	SCHEDULED REDEMPTION		2,534	2,534	2,523	2,534		0		0		2,534				64	01/01/2034	1.A FM
075887-BF-5	BECTON DICKINSON AND CO SR NT		07/25/2023	GOLDMAN, SACHS & CO		3,214,332	3,300,000	3,300,000	3,300,000						3,300,000		(85,668)	(85,668)	75,987	12/15/2024	2.B FE
075887-BW-8	BECTON DICKINSON AND CO SR NT		07/25/2023	GOLDMAN, SACHS & CO		4,756,350	5,000,000	5,000,000	4,977,009		22,991		22,991		5,000,000		(243,650)	(243,650)	118,708	06/06/2027	2.B FE
08516*-AA-8	BERLIN STATION SR NT SER A		07/31/2023	SCHEDULED REDEMPTION		262,500	262,500	160,999	166,478	225,120	(129,097)		96,023		262,500				13,781	09/30/2031	6. PL
08763Q-AA-0	BETONY CLO 2, LTD. 2018-1A CL A1 144A	D	07/31/2023	SCHEDULED REDEMPTION		50,634	50,634	49,286	49,355		1,279		1,279		50,634				2,273	04/30/2031	1.A FE
09062X-AF-0	BIOGEN INC SR NT		07/28/2023	J P MORGAN SEC INC		14,546,400	15,000,000	14,964,600	14,988,977		2,276		2,276		14,991,253		(444,853)	(444,853)	533,250	09/15/2025	2.A FE
09143#-AA-3	BISHOP HILL ENERGY LLC		09/30/2023	SCHEDULED REDEMPTION		379,007	379,007	379,007	379,007						379,007				6,250	06/30/2037	2.B PL
09626Y-AN-0	BLUEMOUNTAIN CLO LTD 2013-2A CL A1R 144A	D	07/24/2023	SCHEDULED REDEMPTION		108,371	108,371	106,872	106,984		1,388		1,388		108,371				4,918	10/22/2030	1.A FE
05565E-AY-1	BMW US CAPITAL LLC CO GUARNT 144A	C	07/25/2023	GOLDMAN, SACHS & CO		9,476,300	10,000,000	9,837,300	9,882,773		26,322		26,322		9,909,095		(432,795)	(432,795)	296,875	04/12/2028	1.F FE
F1068#-AF-4	BONDUELLE SAS SR NT SER A	D	07/06/2023	SCHEDULED REDEMPTION		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				115,500	07/06/2027	2.C PL
10112R-AV-6	BOSTON PROPERTIES LP SR NT		09/01/2023	MATURED		20,000,000	20,000,000	19,875,800	19,990,755		9,245		9,245		20,000,000				625,000	09/01/2023	2.A FE
110122-CQ-9	BRISTOL-MYERS SQUIBB CO SR NT		07/10/2023	JEFFERIES LLC		178,682	200,000	199,342	199,402		14		14		199,415		(20,733)	(20,733)	4,744	06/15/2039	1.F FE
110122-DE-5	BRISTOL-MYERS SQUIBB CO SR NT		07/25/2023	GOLDMAN, SACHS & CO		9,655,400	10,000,000	9,972,703	9,980,666		1,966		1,966		9,982,632		(327,232)	(327,232)	365,083	02/20/2028	1.F FE
11043X-AB-9	BRITISH AIRWAYS PLC PTC 144A	C	09/15/2023	SCHEDULED REDEMPTION		19,592	19,592	19,592	19,592						19,592				492	06/15/2029	2.B FE
11042A-AA-2	BRITISH AIRWAYS PLC SR SEC 144A	C	09/20/2023	SCHEDULED REDEMPTION		20,969	20,969	20,969	20,969						20,969				727	06/20/2024	1.E FE
118230-AK-7	BUCKEYE PARTNERS LP SR NT		07/01/2023	MATURED		7,100,000	7,100,000	6,900,987	7,087,209		12,791		12,791		7,100,000				294,650	07/01/2023	3.C FE
12189L-AQ-4	BURLINGTN NORTH SANTA FE DEB		09/01/2023	MATURED		5,000,000	5,000,000	4,983,050	4,998,660		1,340		1,340		5,000,000				192,500	09/01/2023	1.D FE
12189L-AR-2	BURLINGTN NORTH SANTA FE SR NT		07/24/2023	WELLS FARGO BANK, N.A.		5,920,380	6,000,000	5,980,380	5,997,145		1,285		1,285		5,998,430		(78,050)	(78,050)	184,375	04/01/2024	1.D FE
12232K-AQ-3	BURNHAM PARK CLO LTD. 2016-1A CL AR 144A	D	07/20/2023	SCHEDULED REDEMPTION		20,905	20,905	20,901	20,902		3		3		20,905				938	10/20/2029	1.A FE
12434E-AA-8	BX TR 2021-RISE CL A 144A		09/15/2023	SCHEDULED REDEMPTION		4,148,327	4,148,327	3,941,559	3,968,256		180,071		180,071		4,148,327				178,229	11/15/2023	1.A
127387-AL-2	CADENCE DESIGN SYS INC SR NT		07/28/2023	J P MORGAN SEC INC		4,929,850	5,000,000	5,112,650	5,003,375		13,084		13,084		5,016,459		(86,609)	(86,609)	173,785	10/15/2024	1.G FE
127656-A*-7	CAERUS GNB ABS I LLC		09/28/2023	VARIOUS		652,956	652,956	652,807			149		149		652,956				33,149	04/28/2040	1.G PL
12806*-AH-4	CAITHNESS LONG ISLAND SER H SR SEC NT		07/15/2023	SCHEDULED REDEMPTION		279,948	279,948	279,948	279,948						279,948				7,993	01/15/2032	2.B PL
12807C-AA-1	CAL FUNDING IV LTD 2020-1A CL A 144A		09/25/2023	SCHEDULED REDEMPTION		425,000	425,000	424,904	424,928		72		72		425,000				6,814	09/25/2045	1.F FE
13467R-AA-7	CAMPUS DRV LEASE-BCKD A PTC SER A144A		09/15/2023	SCHEDULED REDEMPTION		10,468	10,468	10,468	10,468						10,468				309	01/15/2052	1.D PL
136375-DB-5	CANADIAN NATL RAILWAY SR NT	A	07/21/2023	MARKETAXESS		92,167	100,000	99,587	99,590		4		4		99,594		(7,427)	(7,427)	4,278	08/05/2052	1.G FE
136385-AV-3	CANADIAN NATL RES SR NT	A	07/25/2023	GOLDMAN, SACHS & CO		4,844,700	5,000,000	4,993,550	4,998,469		408		408		4,998,877		(154,177)	(154,177)	192,833	02/01/2025	2.A FE
13645R-AS-3	CANADIAN PACIFIC RR CO SR NT	A	07/25/2023	GOLDMAN, SACHS & CO		1,200,175	1,250,000	1,170,163	1,235,719		(527)		(527)		1,235,192		(35,017)	(35,017)	35,847	02/01/2025	2.B FE
13645R-AT-1	CANADIAN PACIFIC RR CO SR NT	A	07/25/2023	GOLDMAN, SACHS & CO		9,563,000	10,000,000	9,967,000	9,990,172		642		642		9,990,814		(427,814)	(427,814)	365,889	02/01/2026	2.B FE
14043K-AD-7	CAPITAL 1 PRIME AUTO REC 2023-1 CL A2		09/15/2023	SCHEDULED REDEMPTION		159,035	159,035	158,925			109		109		159,035				3,894	05/15/2026	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
14043G-AB-0	CAPITAL ONE PR AUTO 2022-2 CL A2A		09/15/2023	SCHEDULED REDEMPTION		282,472	282,472	282,458	282,459		13		13		282,472				7,619	09/15/2025	1.A FE
14149Y-BJ-6	CARDINAL HEALTH INC SR NT		07/25/2023	GOLDMAN, SACHS & CO		9,382,800	10,000,000	9,785,900	9,832,225		70,444		70,444		9,902,670		(519,870)	(519,870)	210,283	06/15/2027	2.B FE
14155#-AB-6	CARDINALS BALLPK SR NT		09/30/2023	SCHEDULED REDEMPTION		732,799	732,799	732,799	732,799						732,799				21,141	09/30/2027	2.A
14173#-AA-6	CARESOURCE MGMT GROUP CO CTL		09/15/2023	SCHEDULED REDEMPTION		123,177	123,177	123,177	123,177						123,177				4,155	03/15/2044	1.E
14315B-AA-4	CARLYLE GLBL MKT STR 2017-4A CL A1 144A	D	07/17/2023	SCHEDULED REDEMPTION		997,807	997,807	984,523	979,590		18,217		18,217		997,807				39,031	01/15/2030	1.A FE
20755D-AA-4	CAS TR2022-R08 CL1-M1 144A		09/25/2023	SCHEDULED REDEMPTION		1,109,675	1,109,675	1,109,675	1,109,675						1,109,675				58,508	07/25/2042	2.A
20753D-AA-6	CAS TR2022-R09 CL2-M1 144A		09/25/2023	SCHEDULED REDEMPTION		6,014,545	6,014,545	6,014,545	6,014,545						6,014,545				314,551	09/25/2042	1.G
14888@-AA-4	CATALYST OLD RIVER HYDRO SEC		09/30/2023	SCHEDULED REDEMPTION		126,089	126,089	126,089	126,089						126,089				3,783	11/30/2029	2.C PL
14889D-AJ-7	CATAMARAN CLO LTD 2014-1A CL A1AR 144A	D	07/24/2023	SCHEDULED REDEMPTION		67,720	67,720	66,746			974		974		67,720				2,103	04/22/2030	1.A FE
14919B-AA-4	CATHEDRAL LAKE LTD 2018-5A CL A1 144A	D	07/20/2023	SCHEDULED REDEMPTION		66,653	66,653	66,603	66,653						66,653				3,015	10/21/2030	1.A FE
14916R-AF-1	CATHOLIC HEALTH INITIATI NT		08/01/2023	MATURED		2,025,000	2,025,000	2,049,401	2,026,778		(1,778)		(1,778)		2,025,000				85,050	08/01/2023	1.G FE
12762*-AA-1	CDI TUSCANY INTERMEDIATE HOLDINGS LLC		09/30/2023	SCHEDULED REDEMPTION		318,044	318,044	318,044	318,044						318,044				14,196	06/30/2040	2.A PL
14986V-AA-8	CE OAXACA IV SR SEC 144A	D	09/30/2023	SCHEDULED REDEMPTION		258,720	258,720	258,720	258,720						258,720				18,757	12/31/2031	2.C FE
15189W-AQ-3	CENTERPOINT ENERGY RES SR NT 144A		08/22/2023	EXCHANGE		5,991,713	6,000,000	5,991,322	5,991,425		287		287		5,991,713				265,350	12/01/2035	1.G FE
20271*-AA-8	CENTURION NEBRASKA 2 LLC CTL		09/15/2023	SCHEDULED REDEMPTION		25,264	25,264	25,264	25,264						25,264				768	06/15/2043	2.A
12530E-AA-1	CFS11 2023-1, LLC CLASS A		09/15/2023	SCHEDULED REDEMPTION		3,992,336	3,992,336	3,992,336							3,992,336				141,719	03/17/2042	1.F PL
12530E-AB-9	CFS11 2023-1, LLC CLASS B		08/15/2023	SCHEDULED REDEMPTION		1,166,413	1,166,413	1,166,413							1,166,413				46,668	03/17/2042	2.B PL
12752@-AA-1	CGA CAPITAL CREDIT 2021-CTL-5		09/10/2023	SCHEDULED REDEMPTION		25,283	25,283	25,283	25,283						25,283				612	04/10/2048	1.A
161546-FX-9	CHASE FNDG MORT LOAN SER 2003-4 CL 1M1		09/01/2023	SCHEDULED REDEMPTION		203,164	203,164	203,157	203,163		1		1		203,164				4,829	11/01/2032	1.A FM
161546-JH-0	CHASE FNDG MTG LN ASSET BCKD 2004-2 1A5		09/01/2023	SCHEDULED REDEMPTION		227,873	227,873	222,858	227,246		627		627		227,873				8,173	02/02/2035	1.A FM
161542-DF-9	CHASE FUNDING LOAN ACQ SER 2003-C2 CL B1		09/01/2023	SCHEDULED REDEMPTION		6,197	6,197	6,053	5,870		327		327		6,197				244	08/01/2034	1.A FM
161546-GM-2	CHASE FUNDING MORTGAGE LOAN 2003-5 CL1M1		09/01/2023	SCHEDULED REDEMPTION		60,909	60,909	59,777	60,737		172		172		60,909				1,998	01/01/2033	1.A FM
161546-HS-8	CHASE FUNDING MTG LOAN 2004-1 CL 1A5		09/01/2023	SCHEDULED REDEMPTION		146,284	146,284	146,276	146,282		2		2		146,284				5,366	11/01/2033	1.A FM
161546-HD-1	CHASE FUNDING MTG LOAN SER 2003-6 CL 1M1		09/01/2023	SCHEDULED REDEMPTION		227,188	227,188	225,478	226,661		527		527		227,188				7,777	11/01/2034	1.A FM
16162W-KF-5	CHASE MORTGAGE FINANCE 2005-S1 CL 1A1		09/01/2023	SCHEDULED REDEMPTION		3,109	3,109	3,049	3,086		23		23		3,109				118	05/01/2035	1.A FM
16162W-MR-7	CHASE MORTGAGE FINANCE CORP 2005-S2 A29		09/01/2023	SCHEDULED REDEMPTION		23,784	23,784	22,117	23,053		732		732		23,784				934	10/01/2035	1.A FM
16159W-AC-8	CHASE MTG FIN CORP 2019-1 CL A3 144A		09/01/2023	SCHEDULED REDEMPTION		38,619	38,619	39,107	38,987		(369)		(369)		38,619				959	03/01/2050	1.A
16158R-AR-7	CHASE MTG FIN CORP 2019-ATR CL A15 144A		09/01/2023	SCHEDULED REDEMPTION		920	920	926	924		(4)		(4)		920				27	04/01/2049	1.A
16159G-AR-0	CHASE MTG FIN CORP 2019-ATR CL A15 144A		09/01/2023	SCHEDULED REDEMPTION		114,577	114,577	115,436	115,251		(674)		(674)		114,577				2,823	07/01/2049	1.A
16158R-AC-0	CHASE MTG FIN CORP 2019-ATR CL A3 144A		09/01/2023	SCHEDULED REDEMPTION		3,067	3,067	3,105	3,094		(27)		(27)		3,067				89	04/01/2049	1.A
16159G-AC-3	CHASE MTG FIN CORP 2019-ATR CL A3 144A		09/01/2023	SCHEDULED REDEMPTION		259,419	259,419	262,338	262,252		(2,833)		(2,833)		259,419				6,392	07/01/2049	1.A
16165T-AA-1	CHASEFLEX TRUST 2005-1 CL 1A1		09/01/2023	SCHEDULED REDEMPTION		114,100	116,999	109,424	106,795		7,305		7,305		114,100				4,609	02/01/2035	1.A FM
16649@-AA-9	CHESTERFIELD RE SR NT		09/30/2023	CANCELLED TRADE		(4,000,000)	(4,000,000)	(4,000,000)							(4,000,000)					03/23/2043	1.F FE
12551P-AC-6	CIFC FUNDING LTD 2012-2RA CL A2 144A	D	07/20/2023	SCHEDULED REDEMPTION		8,000,000	8,000,000	7,820,000	7,849,151		150,849		150,849		8,000,000				364,900	01/20/2028	1.A FE
12550M-AJ-9	CIFC FUNDING LTD 2015-3A CL AR 144A	D	07/19/2023	SCHEDULED REDEMPTION		26,562	26,562	26,164			398		398		26,562				788	04/19/2029	1.A FE
12550Y-AN-4	CIFC FUNDING LTD 2017-2A CL AR 144A	D	07/20/2023	SCHEDULED REDEMPTION		15,030	15,030	15,030	15,030						15,030				792	04/20/2030	1.A FE
12548J-AC-6	CIFC FUNDING LTD 2017-3A CL A1 144A	D	07/20/2023	SCHEDULED REDEMPTION		204,397	204,397	201,534	201,734		2,663		2,663		204,397				9,277	07/20/2030	1.A FE
12551J-AL-0	CIFC FUNDING LTD 2017-4A CL A1R 144A	D	07/24/2023	SCHEDULED REDEMPTION		17,965	17,965	17,731	17,757		207		207		17,965				784	10/24/2030	1.A FE
12551M-AA-7	CIFC FUNDING LTD 2017-5A CL A1 144A	D	07/17/2023	SCHEDULED REDEMPTION		75,678	75,678	74,329	74,364		1,314		1,314		75,678				3,379	11/16/2030	1.A FE
12556M-AB-0	CIM TR 2019-J1 CL 1A2 144A		09/01/2023	SCHEDULED REDEMPTION		24,285	24,285	24,611	24,594		(309)		(309)		24,285				614	08/01/2049	1.A
12558T-AA-5	CIM TR 2019-J2 CL A1 144A		09/01/2023	SCHEDULED REDEMPTION		134,412	134,412	136,429	136,346		(1,933)		(1,933)		134,412				3,216	10/01/2049	1.A
12559Y-AN-5	CIM TR 2020-J1 CL A13 144A		09/01/2023	SCHEDULED REDEMPTION		269,115	269,115	275,843	275,426		(6,311)		(6,311)		269,115				5,874	07/01/2050	1.A
12564K-AU-2	CIM TR 2021-J1 CL A19 144A		09/01/2023	SCHEDULED REDEMPTION		75,068	75,068	76,664	76,452		(1,384)		(1,384)		75,068				1,381	03/01/2051	1.A
12564E-AU-6	CIM TR 2021-J2 CL A19 144A		09/01/2023	SCHEDULED REDEMPTION		141,842	141,842	142,462	142,387		(545)		(545)		141,842				2,617	04/01/2051	1.A
172973-S8-3	CITICORP MORTGAGE SEC SER 2005-3 CL 1A4		09/01/2023	SCHEDULED REDEMPTION		3,696	3,696	3,696	3,696						3,696				147	04/01/2035	2.C FM
172973-W3-9	CITICORP MORTGAGE SEC SER 2005-4 CL 1A4		09/01/2023	SCHEDULED REDEMPTION		174,608	174,608	168,630			5,978		5,978		174,608				7,894	07/01/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
172973-X3-8	CITICORP MORTGAGE SEC SER 2005-4 CL 3A3		09/01/2023	SCHEDULED REDEMPTION		15,898	15,898	15,011			887		887		15,898				640	07/01/2035	1.A FM
172973-5D-7	CITICORP MORTGAGE SECS 2006-1 CL 1A12		08/01/2023	VARIOUS		2,554	2,554	2,471	2,524		30		30		2,554				105	02/01/2036	1.A FM
17310A-AK-2	CITICORP MORTGAGE SECS 2006-2 CL 1A10		09/01/2023	SCHEDULED REDEMPTION		28,678	38,001	36,355	27,569		1,109		1,109		28,678				1,579	04/01/2036	4.A FM
17310F-AA-3	CITICORP MORTGAGE SECS INC 2006-5 1A1		09/01/2023	SCHEDULED REDEMPTION		10,064	121,171	121,659	10,083		(19)		(19)		10,064				3,775	10/01/2036	4.B FM
172981-AG-7	CITIGROUP MTG LOAN TR 2006-4 CL 2A3		09/01/2023	SCHEDULED REDEMPTION		141,105	178,135	154,560	139,194		1,910		1,910		141,105				7,125	12/01/2035	1.G FM
172967-JP-7	CITIGRP INC SR NT		07/24/2023	GOLDMAN, SACHS & CO		9,634,100	10,000,000	9,981,400	9,995,121		1,163		1,163		9,996,284		(362,184)	(362,184)	246,583	04/27/2025	1.G FE
17313Q-AL-2	CITIGRP MTG LOAN TR 2007-10 CL 22AA		09/01/2023	SCHEDULED REDEMPTION		3,215	3,795	2,151			(2,151)		(2,151)				3,215	3,215	101	09/01/2037	1.A FM
17329M-BH-1	CITIGRP MTG LOAN TR 2021-J2 CL A4A 144A		09/01/2023	SCHEDULED REDEMPTION		208,429	208,429	209,325	209,308		(879)		(879)		208,429				3,685	07/01/2051	1.A
17330B-DY-3	CITIGRP MTG LOAN TR 2021-J3 CL A4A 144A		09/01/2023	SCHEDULED REDEMPTION		297,013	297,013	297,848	297,757		(745)		(745)		297,013				5,288	09/01/2051	1.A
12566W-AB-6	CITIMORTGAGE ALT LN TR 2007-A5 1A2		09/01/2023	SCHEDULED REDEMPTION		74,292	79,546	60,714	39,553		34,739		34,739		74,292				3,441	05/01/2037	1.A FM
12566Q-AD-5	CITIMORTGAGE ALT LOAN TR 2007-A1 CL 1A4		09/01/2023	SCHEDULED REDEMPTION		118,738	137,934	116,160	116,492		2,246		2,246		118,738				5,999	01/01/2037	4.B FM
411707-AD-4	CKE RESTAURANTS HLD 2018-1A CL AII 144A		09/20/2023	SCHEDULED REDEMPTION		50,000	50,000	49,587	49,605		395		395		50,000				1,860	06/20/2048	2.B FE
411707-AH-5	CKE RESTAURANTS HLD 2020-1A CL A2 144A		09/20/2023	SCHEDULED REDEMPTION		12,500	12,500	12,500	12,500						12,500				373	12/20/2050	2.B FE
411707-AK-8	CKE RESTAURANTS HLD 2021-1A CL A2 144A		09/20/2023	SCHEDULED REDEMPTION		37,500	37,500	37,500	37,500						37,500				806	06/20/2051	2.B FE
18452L-AG-3	CLEAR CREEK CLO LTD 2015-1A CL AR 144A	D	07/20/2023	SCHEDULED REDEMPTION		835,929	835,929	826,759	827,418		8,511		8,511		835,929				37,812	10/20/2030	1.A FE
12563L-AN-7	CLI FUNDING LLC 2020-1A CL A 144A		09/18/2023	SCHEDULED REDEMPTION		990,000	990,000	989,544	990,000						990,000				14,872	09/18/2045	1.F FE
12563L-AS-6	CLI FUNDING LLC 2020-3A CL A 144A		09/18/2023	SCHEDULED REDEMPTION		625,000	625,000	624,871	624,895		105		105		625,000				9,344	10/18/2045	1.F FE
12565K-AA-5	CLI FUNDING LLC 2021-1A CL A 144A		09/18/2023	SCHEDULED REDEMPTION		400,714	400,714	400,707	400,708		6		6		400,714				4,746	02/18/2046	1.F FE
12565K-AE-7	CLI FUNDING LLC 2022-1A CL A1 144A		09/18/2023	SCHEDULED REDEMPTION		327,120	327,120	294,293	295,549		31,571		31,571		327,120				6,426	01/18/2047	1.F FE
12572Q-AK-1	CME GRP INC SR NT		07/25/2023	KEYBANC CAP MARKETS		191,372	225,000	224,273	224,325		37		37		224,363		(32,991)	(32,991)	5,168	03/15/2032	1.D FE
126117-AS-9	CNA FINANCIAL CORP SR NT		07/25/2023	VARIOUS		6,895,420	7,000,000	7,044,110	7,002,421		1,693		1,693		7,004,115		(108,695)	(108,695)	193,111	05/15/2024	2.A FE
19260M-AA-4	COINSTAR FUNDING, LLC 2017-1A CL A2 144A		07/25/2023	SCHEDULED REDEMPTION		111,448	111,448	112,633	112,097		(649)		(649)		111,448				4,360	04/25/2047	2.C FE
205887-CB-6	CONAGRA BRANDS INC SR NT		07/21/2023	BARCLAYS CAPITAL INC		4,888,450	5,000,000	5,295,950	5,029,623		81,427		81,427		5,111,050		(222,600)	(222,600)	168,667	11/01/2025	2.C FE
20602D-AB-7	CONCENTRIX CORP SR NT		07/28/2023	VARIOUS		410,087	415,000	414,913							414,913		(4,825)	(4,825)		08/02/2028	2.B FE
K3752#-AG-3	COPENHAGEN AIRPORTS A/S SR NT	D	08/22/2023	MATURED		8,500,000	8,500,000	8,500,000	8,500,000						8,500,000				340,850	08/22/2023	2.B
21872B-AJ-5	COREVEST AMER FIN LTD 2018-1 CL C 144A		09/01/2023	SCHEDULED REDEMPTION		2,256,260	2,256,260	2,256,191	2,256,227		33		33		2,256,260				95,717	06/01/2051	1.D FE
21873E-AA-7	COREVEST AMER FIN LTD 2022-1 CL A 144A		09/01/2023	SCHEDULED REDEMPTION		244,379	244,379	244,368	244,369		10		10		244,379				8,707	07/01/2052	1.A FE
21986*-AA-2	CORPORATE 500 PROP DEERFIELD CTL		09/15/2023	SCHEDULED REDEMPTION		2,177	2,177	2,220	2,219		(42)		(42)		2,177				67	11/15/2056	1.D PL
22100*-AA-1	CORVIAS CAMPUS SR SEC		07/01/2023	SCHEDULED REDEMPTION		92,267	92,267	92,267	92,267						92,267				4,890	07/01/2050	3.B
02151N-BA-9	COUNTRYWIDE ALT LN TR 2007-18C CL 2A18		09/01/2023	SCHEDULED REDEMPTION		77,807	40,342	81,980	32,906		44,901		44,901		77,807				4,456	08/01/2037	1.A FM
12667F-MZ-5	COUNTRYWIDE ALT LOAN T 2004-14T CL A13		09/25/2023	SCHEDULED REDEMPTION		6,426	6,426	5,856	6,073		353		353		6,426				257	08/25/2034	1.A FM
02151N-BH-4	COUNTRYWIDE ALT LOAN T 2007-18C CL 2A25		09/01/2023	SCHEDULED REDEMPTION		9,148	11,557	7,899	12,393		(3,244)		(3,244)		9,148				524	08/01/2037	5.C FM
12669G-JB-8	COUNTRYWIDE HOME LN 2004-29 CL 2A1		09/25/2023	SCHEDULED REDEMPTION		2,762	2,762	2,449	2,690		72		72		2,762				126	02/25/2035	1.G FM
12669F-VH-3	COUNTRYWIDE HOME LOANS 2004-6 CL 2A1		09/01/2023	SCHEDULED REDEMPTION		2,773	2,773	2,721	2,763		10		10		2,773				82	05/01/2034	1.A FM
12669G-BY-6	COUNTRYWIDE HOME LOANS 2004-HYB CL 1A1		09/01/2023	SCHEDULED REDEMPTION		3,041	3,041	2,889	2,954		87		87		3,041				85	11/01/2034	1.A FM
12669G-XM-8	COUNTRYWIDE HOME LOANS 2005-12 CL 1A4		09/01/2023	SCHEDULED REDEMPTION		16,935	16,935	16,244	16,278		657		657		16,935				651	05/01/2035	4.A FM
12669G-5T-4	COUNTRYWIDE HOME LOANS 2005-17 CL 1A7		09/01/2023	SCHEDULED REDEMPTION		13,965	13,965	12,283			(12,283)		(12,283)				13,965	13,965	554	09/01/2035	1.A FM
12669G-TD-3	COUNTRYWIDE HOME LOANS 2005-6 CL 1A14		09/01/2023	SCHEDULED REDEMPTION		27,838	29,258	26,799	26,862		976		976		27,838				1,082	04/01/2035	4.B FM
12647G-AV-0	CREDIT SUISSE COMM MRT2013-IVR CL Z 144A		09/01/2023	SCHEDULED REDEMPTION		173,601	173,601	159,661	163,819		9,782		9,782		173,601				4,549	07/03/2043	1.A
225470-P7-2	CREDIT SUISSE MTG CAPITAL 2006-3 CL 4A1		09/01/2023	SCHEDULED REDEMPTION		7,117	7,117	6,402	7,117						7,117				283	04/01/2036	5.A FM
22944B-AU-2	CREDIT SUISSE MTG TR 2007-5 CL 3A1		09/25/2023	SCHEDULED REDEMPTION		162,693	129,394	128,722	123,283		39,410		39,410		162,693				6,714	08/25/2037	1.A FM
12649X-BK-4	CREDIT SUISSE MTG TR 2015-3 CL A16 144A		09/01/2023	SCHEDULED REDEMPTION		38,266	38,266	39,181	38,817		(550)		(550)		38,266				991	03/01/2045	1.A
22546D-AA-4	CREDIT SUISSE SUB 144A	D	08/08/2023	MATURED		3,200,000	3,200,000	3,279,850	3,206,364		(6,364)		(6,364)		3,200,000				208,000	08/08/2023	2.A FE
22570@-AA-0	CRESCENT CITY ENERGY PARTNERS I		09/15/2023	SCHEDULED REDEMPTION		103,171	103,171	103,171	103,171						103,171				2,029	03/15/2036	1.G
22570#-AA-8	CRESCENT CITY ENERGY PARTNERS II		09/15/2023	SCHEDULED REDEMPTION		107,837	107,837	107,837	107,837						107,837				2,298	03/15/2036	1.G

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE
PACIFIC LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
22571*-AA-1	CRESCENT CITY ENERGY PARTNERS III		09/15/2023	SCHEDULED REDEMPTION		125,098	125,098	125,098	125,098						125,098				2,666	03/15/2036	1.G
22571@-AA-9	CRESCENT CITY ENERGY PARTNERS IV		09/15/2023	SCHEDULED REDEMPTION		24,517	24,517	24,517	24,517						24,517				522	03/15/2036	1.G
22822V-BB-6	CROWN CASTLE INC SR NT		07/11/2023	BANK OF AMERICA NA		194,244	200,000	199,546			16		16		199,562		(5,318)	(5,318)	2,053	09/01/2028	2.B FE
22822V-AJ-0	CROWN CASTLE INTL CORP SR NT SER 5YR		07/15/2023	MATURED		5,000,000	5,000,000	4,981,500	4,998,040		1,960		1,960		5,000,000				157,500	07/15/2023	2.B FE
12646W-AD-6	CS COMM MORT 2013-IVR CL Z 144A		09/01/2023	SCHEDULED REDEMPTION		211,710	211,710	199,233	203,064		8,646		8,646		211,710				5,777	04/01/2043	1.A
22541S-W9-5	CS FIRST BOSTON MTG SECUR 2004-8 CL 5A1		09/01/2023	SCHEDULED REDEMPTION		4,320	4,320	3,861	4,157		163		163		4,320				191	12/01/2034	1.A FM
12637L-AL-3	CSMLT TR 2015-2 CL A7 144A		09/01/2023	SCHEDULED REDEMPTION		10,285	10,285	10,336	10,317		(32)		(32)		10,285				259	08/01/2045	1.A
22959#-AA-9	CSOLAR IV SOUTH LLC SR SEC NT		09/30/2023	SCHEDULED REDEMPTION		191,595	191,595	191,595	191,595						191,595				7,719	09/30/2038	2.A PL
22964*-AC-2	CSOLAR IV WEST SR SECURED NOTES		09/30/2023	SCHEDULED REDEMPTION		246,387	246,387	246,387	246,387						246,387				7,114	03/31/2041	2.B PL
126408-HD-8	CSX CORP SR NT		07/25/2023	GOLDMAN, SACHS & CO		9,230,112	9,600,000	9,577,248	9,592,783		1,404		1,404		9,594,187		(364,075)	(364,075)	237,627	11/01/2025	2.A FE
12725*-AA-7	CTL 2020-03 TR (COSTCO STATEN IS NY) PTC		09/15/2023	SCHEDULED REDEMPTION		100,614	100,614	100,614	100,614						100,614				2,180	03/31/2040	1.E
22970*-AA-8	CTL PASS-THRU TR SER 2015 BNSF DAYTON TX		09/15/2023	SCHEDULED REDEMPTION		174,340	174,340	174,340	174,340						174,340				5,125	05/15/2034	1.D PL
12724*-AA-8	CTL PASS-THRU TRUST (FRANCISCAN HLTH)		09/15/2023	VARIOUS		61,156	61,156	61,156	61,156						61,156				3,750	03/15/2047	1.D
96930#-AA-7	CVS (FRISCO&PALESTINE TX) CTL PASS-THRU		09/15/2023	SCHEDULED REDEMPTION		76,877	76,877	76,877	76,877						76,877				2,410	01/15/2040	2.B
12717@-AA-5	CVS 51 LEASE-BACKED CTL PTC		09/10/2023	SCHEDULED REDEMPTION		166,563	166,563	166,563	166,563						166,563				5,046	11/10/2041	2.B
126650-CL-2	CVS HEALTH CORP SR NT		07/25/2023	GOLDMAN, SACHS & CO		9,697,800	10,000,000	9,899,400	9,989,345		(12,549)		(12,549)		9,976,796		(278,996)	(278,996)	395,035	07/20/2025	2.B FE
12703@-AA-1	CVS LA LEASE BACKED PASS-THRU CTL		09/20/2023	SCHEDULED REDEMPTION		37,616	37,616	37,616	37,616						37,616				893	01/20/2041	2.B
12702*-AA-4	CVS LEASE BACKED PASS-THRU PRV PLCT CTL		09/10/2023	VARIOUS		158,367	158,367	158,367	158,367						158,367				6,341	10/10/2039	2.B
12665V-AA-0	CVS PASS-THROUGH TR 2014 PTC 144A		09/10/2023	SCHEDULED REDEMPTION		201,687	201,687	201,687	201,687						201,687				6,091	08/11/2036	2.B FE
126650-BQ-2	CVS PASS-THROUGH TR PTC		09/10/2023	SCHEDULED REDEMPTION		26,929	26,929	29,245	27,898		(969)		(969)		26,929				1,351	01/10/2030	2.B FE
126650-AQ-3	CVS PASS-THROUGH TR PTC 144A		09/10/2023	SCHEDULED REDEMPTION		16,546	16,546	17,092	16,675		(129)		(129)		16,546				772	01/10/2026	2.B FE
126659-AA-9	CVS PASS-THROUGH TR PTC 144A		09/10/2023	VARIOUS		23,075	23,075	28,003	25,060		(1,986)		(1,986)		23,075				883	07/10/2031	2.B FE
12721@-AA-9	CVS ROYAL OAK (30900 WOODWARD) CTL PTC		09/15/2023	SCHEDULED REDEMPTION		52,367	52,367	52,367	52,367						52,367				1,606	01/31/2040	2.B
233851-CU-6	DAIMLER FINANCE NA LLC CO GUARNT 144A	C	07/24/2023	BANK OF AMERICA NA		9,490,000	10,000,000	9,959,800	9,982,175		2,382		2,382		9,984,557		(494,557)	(494,557)	364,167	01/06/2027	1.F FE
23636T-AE-0	DANONE SA SR NT 144A	D	07/25/2023	GOLDMAN, SACHS & CO		4,692,550	5,000,000	4,770,050	4,863,652		51,739		51,739		4,915,391		(222,841)	(222,841)	108,466	11/02/2026	2.A FE
233046-AL-5	DB MSTR FINANCE LLC 2019-1A CL A23 144A		08/20/2023	SCHEDULED REDEMPTION		40,000	40,000	40,000	40,000						40,000				1,306	05/20/2049	2.B FE
233046-AK-7	DB MSTR FINANCE LLC 2019-1A CL A2II 144A		08/20/2023	SCHEDULED REDEMPTION		12,500	12,500	12,021	12,046		454		454		12,500				377	05/20/2049	2.B FE
233046-AS-0	DB MSTR FINANCE LLC 2021-1A CL A23 144A		08/20/2023	SCHEDULED REDEMPTION		50,000	50,000	50,000	50,000						50,000				1,047	11/20/2051	2.B FE
24618#-AS-9	DELAWARE NORTH CO INC SER 2013 SR NT		07/31/2023	MATURED		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				353,700	07/31/2023	2.C
24703T-AE-6	DELL INT LLC / EMC CORP SR SEC		08/18/2023	JANE STREET EXEC SERV		366,896	375,000	396,805	390,924		(2,572)		(2,572)		388,352		(21,456)	(21,456)	16,384	10/01/2026	2.B FE
830867-AA-5	DELTA AIR LINES/SKYMILES SR SEC 144A		07/20/2023	VARIOUS		588,517	588,517	588,517	588,517						588,517				44,141	10/20/2025	2.B FE
25466A-AD-3	DISCOVER BANK SR NT		08/08/2023	MATURED		13,048,000	13,048,000	12,917,246	13,038,248		9,752		9,752		13,048,000				548,016	08/08/2023	2.B FE
25470D-AK-5	DISCOVERY COMMS CO GUARNT		07/25/2023	GOLDMAN, SACHS & CO		7,671,600	8,000,000	7,993,200	7,974,459		24,270		24,270		7,998,728		(327,128)	(327,128)	239,200	03/15/2025	2.C FE
25512*-AA-6	DIVERSIFIED ABS PHASE II, LLC		09/28/2023	SCHEDULED REDEMPTION		527,390	527,390	512,755	517,317		10,073		10,073		527,390				18,459	09/28/2028	2.B FE
255125-AA-4	DIVERSIFIED ABS PHASE III LLC		09/28/2023	VARIOUS		509,118	509,118	509,118	509,118						509,118				29,764	04/28/2039	2.B Z
25512D-AA-7	DIVERSIFIED ABS PHASE V LLC		09/28/2023	SCHEDULED REDEMPTION		855,889	855,889	855,889	855,889						855,889				39,822	12/28/2030	2.B FE
25512V-AA-7	DIVERSIFIED ABS PHASE VI LLC		09/28/2023	SCHEDULED REDEMPTION		1,073,294	1,073,294	1,045,080	1,044,786		28,509		28,509		1,073,294				55,257	11/28/2039	2.A FE
256677-AD-7	DOLLAR GENERAL CORP SR NT		07/28/2023	BANK OF AMERICA NA		9,704,100	10,000,000	9,984,400	9,994,923		998		998		9,995,921		(291,821)	(291,821)	311,250	11/01/2025	2.B FE
25755T-AH-3	DOMINOS PIZZA MSTR 2017-1A CL A23 144A		07/25/2023	SCHEDULED REDEMPTION		89,563	89,563	89,012	89,182		380		380		89,563				2,766	07/25/2047	2.A FE
25755T-AJ-9	DOMINOS PIZZA MSTR 2018-1A CL A2I 144A		07/25/2023	SCHEDULED REDEMPTION		62,843	62,843	60,870	61,280		1,563		1,563		62,843				1,650	07/25/2048	2.A FE
25755T-AK-6	DOMINOS PIZZA MSTR 2018-1A CL A2II 144A		07/25/2023	SCHEDULED REDEMPTION		55,000	55,000	55,063	55,045		(45)		(45)		55,000				1,785	07/25/2048	2.A FE
25755T-AL-4	DOMINOS PIZZA MSTR 2019-1A CL A2 144A		07/25/2023	SCHEDULED REDEMPTION		15,000	15,000	15,000	15,000						15,000				413	10/25/2049	2.A FE
25755T-AP-5	DOMINOS PIZZA MSTR 2021-1A CL A2II 144A		07/25/2023	SCHEDULED REDEMPTION		106,250	106,250	106,250	106,250						106,250				2,511	04/25/2051	2.A FE
25860@-AA-2	DOUBLE DIAMOND VIII CL A-1		08/01/2023	SCHEDULED REDEMPTION		526,062	526,062	526,062	526,062						526,062				14,489	04/17/2043	1.F PL
25860@-AC-8	DOUBLE DIAMOND VIII CL B		08/01/2023	SCHEDULED REDEMPTION		191,295	191,295	191,295	191,295						191,295				5,930	04/17/2043	2.B PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
26138E-AS-8	DR PEPPER SNAPPLE GRP SR NT		07/25/2023	GOLDMAN, SACHS & CO		9,567,100	10,000,000	9,940,300	9,978,839		5,586		5,586		9,984,425		(417,325)	(417,325)	238,000	11/15/2025	2.B FE
26209X-AD-3	DRIVEN BRANDS FNDG 2021-1A CL A2 144A		07/20/2023	SCHEDULED REDEMPTION		55,000	55,000	55,000	55,000						55,000				1,151	10/20/2051	2.C FE
26208L-AD-0	DRIVEN BRANDS FNDNG 2019-1A CL A2 144A		07/20/2023	SCHEDULED REDEMPTION		23,750	23,750	23,750	23,750						23,750				827	04/20/2049	2.C FE
26208L-AE-8	DRIVEN BRANDS FNDNG, 2019-2A CL A2 144A		07/20/2023	SCHEDULED REDEMPTION		16,250	16,250	16,271	16,266		(16)		(16)		16,250				485	10/20/2049	2.C FE
26209X-AC-5	DRIVEN BRANDS FNDNG, 2020-2A CL A2 144A		07/20/2023	SCHEDULED REDEMPTION		50,000	50,000	50,000	50,000						50,000				1,214	01/20/2051	2.C FE
26244K-AN-6	DRYDEN SR LOAN FUND 2015-41A CL AR 144A	D	07/17/2023	SCHEDULED REDEMPTION		325,221	325,221	318,131	318,553		6,668		6,668		325,221				14,034	04/15/2031	1.A FE
26243E-AA-9	DRYDEN SR LOAN FUND 2017-53A CL A 144A	D	07/17/2023	SCHEDULED REDEMPTION		11,552	11,552	11,292	11,298		253		253		11,552				512	01/15/2031	1.A FE
26252J-AS-7	DRYDEN SR LOAN FUND 2019-75A CL AR2 144A	D	07/28/2023	BNP PARIBAS SEC CORP		1,880,069	1,900,000	1,845,812	1,852,463		9,919		9,919		1,862,381		17,688	17,688	88,229	04/15/2034	1.A FE
26441C-BV-6	DUKE ENERGY CORP SR NT		07/24/2023	CITIGROUP GLOBAL MKT		198,538	200,000	199,934	199,935		12		12		199,947		(1,409)	(1,409)	6,333	12/08/2025	2.B FE
26444G-AC-7	DUKE ENERGY FLORIDA LLC SR SEC		09/01/2023	SCHEDULED REDEMPTION		932,009	932,009	931,972	931,995		14		14		932,009				23,654	09/01/2029	1.A FE
27004@-AB-3	EAGLES STADIUM A SR NT SER B		07/15/2023	SCHEDULED REDEMPTION		139,805	139,805	139,805	139,805						139,805				6,403	01/15/2039	2.A PL
27004@-AA-5	EAGLES STADIUM SER A SR NT		07/15/2023	SCHEDULED REDEMPTION		304,775	304,775	304,775	304,775						304,775				13,959	01/15/2039	2.A PL
277432-AR-1	EASTMAN CHEMICAL CO SR NT		07/25/2023	GOLDMAN, SACHS & CO		9,698,100	10,000,000	9,950,600	10,016,329		(25,497)		(25,497)		9,990,832		(292,732)	(292,732)	329,333	03/15/2025	2.B FE
278062-AH-7	EATON CORP CO GUARNT		07/19/2023	J P MORGAN SEC INC		143,505	150,000	149,894	149,896		5		5		149,901		(6,396)	(6,396)	5,672	03/15/2033	1.G FE
278062-AK-0	EATON CORP SR NT		07/24/2023	J P MORGAN SEC INC		393,080	400,000	399,696			10		10		399,706		(6,626)	(6,626)	3,287	05/18/2028	1.G FE
279158-AC-3	ECOPETROL SA SR NT	D	08/07/2023	CALLED @ 100.000		7,000,000	7,000,000	6,932,310	6,993,747		5,375		5,375		6,999,122		878	878	365,582	09/18/2023	3.A FE
28932M-AA-3	ELM RD GENERATING STAT SR SEC 144A		08/11/2023	SCHEDULED REDEMPTION		233,286	233,286	233,286	233,286						233,286				12,152	02/11/2030	1.F FE
289338-AB-1	ELM TR 2020-3A CL A2 144A		09/20/2023	SCHEDULED REDEMPTION		2,282,546	2,282,546	2,233,784	2,237,516		45,030		45,030		2,282,546				50,376	08/20/2029	1.F FE
28924A-AB-7	ELM TR 2020-4A CL A2 144A		09/20/2023	SCHEDULED REDEMPTION		2,047,220	2,047,220	2,047,215	2,047,218		2		2		2,047,220				34,864	10/20/2029	1.F FE
26867L-AL-4	EMD FINANCE LLC CO GUARNT 144A	C	07/25/2023	GOLDMAN, SACHS & CO		11,451,935	11,925,000	11,788,418	11,879,238		19,273		19,273		11,898,510		(446,575)	(446,575)	331,581	03/19/2025	1.G FE
74353*-AA-6	EMERALD PASS AMAZON EL PASO CTL SEC		09/10/2023	SCHEDULED REDEMPTION		18,914	18,914	18,914	18,914						18,914				368	11/10/2041	1.E S
29248D-AA-0	ENA NORTE TR NT 144A	D	07/25/2023	SCHEDULED REDEMPTION		408,246	408,246	408,246	408,246						408,246				15,156	10/25/2027	3.B FE
26874R-AG-3	ENI SPA SR NT SER X-R144A	D	09/12/2023	MATURED		25,000,000	25,000,000	24,865,750	24,979,633		20,367		20,367		25,000,000				500,000	09/12/2023	1.G FE
29364P-AN-3	ENTERGY NEW ORLEANS INC 1ST MTG 06/21/13		07/01/2023	MATURED		35,000,000	35,000,000	34,890,450	34,993,464		6,536		6,536		35,000,000				1,365,000	07/01/2023	2.B FE
P4001#-AA-8	EOLICA MESA LA PAZ SR SEC NT DUE 2044	D	09/20/2023	SCHEDULED REDEMPTION		30,029	30,029	30,029	30,029						30,029				1,347	12/20/2044	2.C PL
29425@-AA-2	EPIC OLEFINS LP SEC		09/30/2023	SCHEDULED REDEMPTION		1,313,792	1,313,792	1,313,792	1,313,792						1,313,792				39,404	12/31/2040	2.C PL
26884T-AL-6	ERAC USA FINANCE LLC CO GUARNT 144A		07/25/2023	GOLDMAN, SACHS & CO		4,877,850	5,000,000	5,033,000	4,999,590		5,279		5,279		5,004,868		(127,018)	(127,018)	134,750	11/15/2024	2.A FE
29978C-AA-8	EVERBANK MTG LOAN TR 2018-1 CL A1 144A		09/01/2023	SCHEDULED REDEMPTION		28,896	28,896	28,824	28,833		63		63		28,896				751	02/01/2048	1.A
29978C-AU-4	EVERBANK MTG LOAN TR 2018-1 CL A19 144A		09/01/2023	SCHEDULED REDEMPTION		10,247	10,247	10,055	10,103		144		144		10,247				266	02/01/2048	1.A
30027*-AA-4	EVERGREEN NATURAL RESOURCES FUNDO, LLC		09/15/2023	SCHEDULED REDEMPTION		454,220	454,220	454,220	454,220						454,220				15,616	12/15/2037	2.B PL
30161N-AU-5	EXELON CORP SR NT		07/21/2023	BARCLAYS CAPITAL INC		4,764,600	5,000,000	4,997,000	5,007,570		(8,488)		(8,488)		4,999,083		(234,483)	(234,483)	132,222	04/15/2026	2.B FE
00225#-AA-3	FC GRAND RAPIDS MI AMAZON CTL SR SEC		09/30/2023	SCHEDULED REDEMPTION		56,242	56,242	56,242	56,242						56,242				1,919	09/30/2039	1.E
31429#-AA-2	FEDEX GROUND CHINO LEASE-BACKED CTL		09/15/2023	SCHEDULED REDEMPTION		223,302	223,302	223,302	223,302						223,302				5,629	10/15/2035	2.B
31446Y-AB-8	FENIX PWR PERU SA SR NT 144A	D	09/20/2023	SCHEDULED REDEMPTION		926,471	926,471	915,971	919,550		6,921		6,921		926,471				39,996	09/20/2027	2.C FE
31503A-AA-2	FERMACA ENTERPRISES S RL SR SEC 144A	D	09/30/2023	SCHEDULED REDEMPTION		268,603	268,603	268,603	268,603						268,603				8,562	03/30/2038	2.B FE
35564K-H3-6	FHLMC - STACR 2022-DNA6 CL M1A 144A		09/25/2023	VARIOUS		2,329,787	2,329,787	2,329,787	2,329,787						2,329,787				146,365	09/25/2042	1.B
35564K-L3-1	FHLMC - STACR 2022-DNA7 CL M1A 144A		09/25/2023	SCHEDULED REDEMPTION		7,600,720	7,600,720	7,600,720	7,600,720						7,600,720				398,179	03/25/2052	1.B
35564K-B2-4	FHLMC - STACR 2022-HQA2 CL M1A 144A		09/25/2023	SCHEDULED REDEMPTION		1,197,892	1,197,892	1,196,550	1,196,709		1,183		1,183		1,197,892				63,784	07/25/2042	1.B
35564K-E3-9	FHLMC - STACR 2022-HQA3 CL M1A 144A		09/25/2023	SCHEDULED REDEMPTION		881,114	881,114	881,114	881,114						881,114				44,845	08/25/2042	1.B
35564K-P3-7	FHLMC - STACR 2023-DNA1 CL M1A 144A		08/25/2023	SCHEDULED REDEMPTION		662,167	662,167	662,167							662,167				23,526	03/25/2043	2.A Z
35564K-T5-8	FHLMC - STACR 2023-DNA2 CL M1A 144A		09/25/2023	SCHEDULED REDEMPTION		680,847	680,847	680,847							680,847				19,654	04/25/2043	2.A Z
32051D-3G-5	FIRST HORIZON ALT MORT 2004-AA1 CL A1		09/01/2023	SCHEDULED REDEMPTION		42,725	42,725	38,753	40,876		1,849		1,849		42,725				1,718	06/01/2034	1.A FM
33767C-AD-9	FIRSTKEY MTG TR 2015-1 CL A3 144A		09/01/2023	SCHEDULED REDEMPTION		22,893	22,893	23,093	23,011		(119)		(119)		22,893				586	03/01/2045	1.A
33850R-AC-6	FLAGSTAR MTG TR 2017-2 CL A3 144A		09/01/2023	SCHEDULED REDEMPTION		49,465	49,465	47,123	47,208		2,257		2,257		49,465				1,293	10/01/2047	1.A
33851H-AD-5	FLAGSTAR MTG TR 2018-2 CL A4 144A		09/01/2023	SCHEDULED REDEMPTION		594	594	579	592		2		2		594				15	04/01/2048	1.A
33852B-AL-9	FLAGSTAR MTG TR 2019-2 CL A11 144A		09/01/2023	SCHEDULED REDEMPTION		62,475	62,475	62,900	62,785		(310)		(310)		62,475				1,632	12/01/2049	1.A

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE PACIFIC LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
33852B-AB-1	FLAGSTAR MTG TR 2019-2 CL A2 144A		09/01/2023	SCHEDULED REDEMPTION		235,426	235,426	238,351	238,243		(2,817)		(2,817)		235,426				6,152	12/01/2049	1.A
33851K-AC-0	FLAGSTAR MTG TR 2020-2 CL A2 144A		09/01/2023	SCHEDULED REDEMPTION		260,864	260,864	268,201	267,785		(6,921)		(6,921)		260,864				5,372	08/01/2050	1.A
33851K-AG-1	FLAGSTAR MTG TR 2020-2 CL A4 144A		09/01/2023	SCHEDULED REDEMPTION		173,909	173,909	177,605	177,396		(3,487)		(3,487)		173,909				3,582	08/01/2050	1.A
33852D-AB-7	FLAGSTAR MTG TR 2021-1 CL A2 144A		09/01/2023	SCHEDULED REDEMPTION		359,542	359,542	371,564	370,830		(11,288)		(11,288)		359,542				6,504	01/08/2051	1.A
33852F-AW-6	FLAGSTAR MTG TR 2021-4 CL A21 144A		09/01/2023	SCHEDULED REDEMPTION		118,167	118,167	119,127	119,001		(834)		(834)		118,167				2,144	05/08/2051	1.A
33852J-AW-8	FLAGSTAR MTG TR 2021-7 CL A21 144A		09/01/2023	SCHEDULED REDEMPTION		214,100	214,100	215,673	215,487		(1,387)		(1,387)		214,100				3,879	08/01/2051	1.A
34107@-AA-7	FLORIDA PIPELINE HOLDINGS SEC		08/15/2023	SCHEDULED REDEMPTION		1,408,806	1,408,806	1,408,806	1,408,806						1,408,806				41,137	08/15/2038	2.B PL
30327H-AB-1	FNA TR 2023-1A CL A1 144A		09/15/2023	SCHEDULED REDEMPTION		284,863	284,863	284,863			0		0		284,863				8,202	04/15/2038	1.F FE
34411Y-AA-5	FNA VI LLC 2021-1A CL A 144A		09/10/2023	SCHEDULED REDEMPTION		1,317,949	1,317,949	1,280,171	1,307,811		10,137		10,137		1,317,949				12,786	01/10/2032	1.F FE
207932-AA-2	FNMA - CAS 2023-R01 CL 1M1 144A		09/25/2023	SCHEDULED REDEMPTION		1,510,841	1,510,841	1,512,122			(1,281)		(1,281)		1,510,841				72,296	12/25/2042	2.A Z
20755A-AB-8	FNMA - CAS 2023-R02 CL 1M1 144A		09/25/2023	SCHEDULED REDEMPTION		2,081,687	2,081,687	2,081,687							2,081,687				89,427	01/25/2043	2.A Z
20754Q-AA-6	FNMA - CAS 2023-R04 CL 1M1 144A		09/25/2023	SCHEDULED REDEMPTION		1,371,578	1,371,578	1,371,578							1,371,578				29,938	05/25/2043	2.A Z
34531K-AF-9	FORD CREDIT AUTO OWNER TR 2019-C CL B		09/15/2023	SCHEDULED REDEMPTION		490,000	490,000	487,205	487,818		2,182		2,182		490,000				7,828	05/15/2025	1.A FE
34533G-AE-9	FORD CREDIT AUTO OWNER TR 2020-B CL A4		09/15/2023	SCHEDULED REDEMPTION		90,526	90,526	87,294			3,232		3,232		90,526				358	11/15/2025	1.A FE
34534L-AB-3	FORD CREDIT AUTO OWNER TR 2022-B CL A2A		09/15/2023	SCHEDULED REDEMPTION		317,256	317,256	314,778			2,479		2,479		317,256				5,150	02/15/2025	1.A FE
34535A-AB-6	FORD CREDIT AUTO OWNER TR 2022-C CL A2A		09/15/2023	SCHEDULED REDEMPTION		153,318	153,318	153,313	153,314		4		4		153,318				4,994	04/15/2025	1.A FE
344928-AB-2	FORD CREDIT AUTO OWNER TR 2023-A CL A2A		09/15/2023	SCHEDULED REDEMPTION		48,421	48,421	48,390			32		32		48,421				1,075	03/15/2026	1.A FE
34964C-AC-0	FORTUNE BRANDS HOME & SE SR NT		09/21/2023	MATURED		15,000,000	15,000,000	14,995,350	14,999,271		729		729		15,000,000				600,000	09/21/2023	2.B FE
30314M-AL-3	FREMF MTG TR 2019-K1513 CL B 144A		08/01/2023	TRANSFER TO SA		8,950,906	9,000,000	8,938,530	8,948,867		2,039		2,039		8,950,906				237,660	09/01/2034	1.A
36320W-AL-0	GALAXY CLO LTD 2015-21A CL AR 144A	D	07/20/2023	SCHEDULED REDEMPTION		124,861	124,861	122,430	122,675		2,187		2,187		124,861				5,477	04/20/2031	1.A FE
36321B-AA-9	GALAXY CLO LTD 2017-24A CL A 144A	D	07/17/2023	SCHEDULED REDEMPTION		18,964	18,964	18,551	18,566		397		397		18,964				838	01/15/2031	1.A FE
36804P-AF-3	GATX CORP PASS THRU CERTS 144A		09/30/2023	VARIOUS		29,683	29,683	29,683	29,683						29,683				3,541	01/02/2025	2.B FE
361448-AW-3	GATX CORP SR NT		07/21/2023	BARCLAYS CAPITAL INC		1,910,480	2,000,000	1,961,920	1,984,010		8,679		8,679		1,992,689		(82,209)	(82,209)	53,264	03/30/2025	2.B FE
361528-AA-0	GBX LEASING 2022-1 LLC. 2022-1 CL A 144A		09/20/2023	SCHEDULED REDEMPTION		270,227	270,227	264,342	264,895		5,332		5,332		270,227				5,612	02/20/2052	1.F FE
36166V-AE-5	GCI FUNDING I LLC 2021-1 CL A 144A		09/18/2023	SCHEDULED REDEMPTION		240,601	240,601	240,539	240,546		55		55		240,601				4,139	06/18/2046	1.F FE
36267V-AD-5	GE HEALTHCARE TECH INC SR NT		07/21/2023	J P MORGAN SEC INC		351,012	350,000	349,363			32		32		349,395		1,617	1,617	3,811	11/15/2025	2.B FE
375558-AW-3	GILEAD SCIENCES INC SR NT		07/24/2023	STIFEL, NICOLAUS & CO		9,867,700	10,000,000	9,983,900	9,997,663		1,052		1,052		9,998,715		(131,015)	(131,015)	303,194	04/01/2024	2.A FE
Q3974@-AA-4	GIP TITANIUM SEC		09/30/2023	SCHEDULED REDEMPTION		774,725	774,725	774,725	774,725						774,725				16,269	03/31/2036	2.B PL
37959P-AG-2	GLBL SC FIN VII SRL 2021-2A CL A 144A	D	09/17/2023	SCHEDULED REDEMPTION		385,128	385,128	373,840	374,779		10,349		10,349		385,128				5,428	08/17/2041	1.F FE
37959P-AA-5	GLBL SC FINANCE SRL 2020-1A CL A 144A	D	09/17/2023	SCHEDULED REDEMPTION		1,525,799	1,525,799	1,522,035	1,522,421		3,378		3,378		1,525,799				23,939	10/17/2040	1.F FE
37959P-AC-1	GLBL SC FINANCE SRL 2020-2A CL A 144A	D	09/17/2023	SCHEDULED REDEMPTION		835,021	835,021	827,093	828,013		7,009		7,009		835,021				13,660	11/19/2040	1.F FE
37959P-AE-7	GLBL SC FINANCE SRL 2021-1A CL A 144A	D	09/17/2023	SCHEDULED REDEMPTION		318,222	318,222	309,926	310,957		7,264		7,264		318,222				4,285	04/17/2041	1.F FE
378272-AT-5	GLENCORE FUNDING LLC CO GUARNT 144A	C	09/13/2023	MARKETAXESS		1,486,065	1,500,000	1,491,555	1,493,520		3,774		3,774		1,497,295		(11,230)	(11,230)	62,391	03/12/2024	2.A FE
378272-BG-2	GLENCORE FUNDING LLC SR NT 144A	C	09/13/2023	JEFFERIES LLC		394,260	500,000	456,625	498,007		(35,263)		(35,263)		462,745		(68,485)	(68,485)	12,833	09/23/2031	2.A FE
38013J-AB-9	GM FINANCIAL SEC TERM 2023-1 CL A2A		09/16/2023	SCHEDULED REDEMPTION		27,498	27,498	27,496			2		2		27,498				944	03/16/2026	1.A FE
76112B-YB-0	GMAC MTG CORP LN 2005-AR5 CL 3A1		09/01/2023	SCHEDULED REDEMPTION		74,897	71,961	69,080	72,462		2,435		2,435		74,897				1,973	09/01/2035	4.B FM
36185N-3U-2	GMAC MTG CORP LN TR 2004-AR2 CL 4A		09/01/2023	SCHEDULED REDEMPTION		2,079	2,079	2,037	2,079		1		1		2,079				50	08/01/2034	1.A FM
36190C-AA-5	GNL QUINTERO SA SR NT 144A	D	07/31/2023	SCHEDULED REDEMPTION		588,000	588,000	588,000	588,000						588,000				27,248	07/31/2029	2.A FE
38046U-AA-7	GOJO CORP CTL 2021-1 CL A 144A		09/15/2023	SCHEDULED REDEMPTION		200,998	200,998	203,008	202,884		(1,886)		(1,886)		200,998				5,060	08/15/2041	3.A
38081E-AA-9	GOLDEN BEAR 2016-1A CL A 144A		09/20/2023	SCHEDULED REDEMPTION		263,848	263,848	263,848	263,848						263,848				9,894	09/20/2047	1.A FE
38082J-AA-7	GOLDEN BEAR 2016-2A CL A 144A		09/20/2023	SCHEDULED REDEMPTION		553,779	553,779	553,779	553,779						553,779				17,499	09/20/2047	1.A FE
38217K-AA-2	GOODGREEN TR 2016-1A CL A 144A		09/15/2023	SCHEDULED REDEMPTION		48,208	48,208	48,184	48,193		15		15		48,208				779	10/15/2052	1.A FE
38217T-AA-3	GOODGREEN TR 2020-1A CL A 144A		09/15/2023	SCHEDULED REDEMPTION		257,386	257,386	257,258	257,259		127		127		257,386				2,821	04/15/2055	1.A FE
38218J-AA-4	GOODGREEN TR 2022-1A CL A 144A		09/15/2023	SCHEDULED REDEMPTION		591,349	591,349	591,150	591,171		178		178		591,349				11,354	10/15/2056	1.A FE
38217D-AA-8	GOODGREEN TR 2023-1A CL A 144A		09/15/2023	SCHEDULED REDEMPTION		307,231	307,231	300,377			6,854		6,854		307,231					01/17/2061	1.A Z
38237V-AA-4	GOODLEAP SUS HOME IM 2023-1GS CL A 144A		09/20/2023	SCHEDULED REDEMPTION		93,455	93,455	93,427			29		29		93,455				2,789	02/22/2055	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38237G-AA-7	GOODLEAP SUSTAINABLE 2021-4GS CL A 144A		09/20/2023	SCHEDULED REDEMPTION		244,192	244,192	244,151	244,152		40		40		244,192				3,412	07/20/2048	1.F FE
38237H-AA-5	GOODLEAP SUSTAINABLE 2021-5CS CL A 144A		09/20/2023	SCHEDULED REDEMPTION		142,130	142,130	142,109	142,109		21		21		142,130				2,359	10/20/2048	1.F FE
38237J-AA-1	GOODLEAP SUSTAINABLE 2022-1GS CL A 144A		09/20/2023	SCHEDULED REDEMPTION		31,253	31,253	31,112	31,127		126		126		31,253				608	01/20/2049	1.F FE
38237K-AA-8	GOODLEAP SUSTAINABLE 2022-2CS CL A 144A		09/20/2023	SCHEDULED REDEMPTION		366,074	366,074	361,218	361,452		4,622		4,622		366,074				10,467	04/20/2049	1.F FE
38237T-AA-9	GOODLEAP SUSTAINABLE 2022-3CS CL A 144A		09/20/2023	SCHEDULED REDEMPTION		239,099	239,099	238,998	239,003		96		96		239,099				8,603	07/20/2049	1.F FE
38411D-AC-8	GRACIE POINT INTL FUN 2022-3A CL A 144A		09/01/2023	SCHEDULED REDEMPTION		4,546,130	4,546,130	4,546,130	4,546,130						4,546,130				262,579	11/01/2024	1.C FE
38937L-AA-9	GRAY OAK PIPELINE LLC 144A		09/15/2023	MATURED		15,000,000	15,000,000	14,988,300	14,997,187		2,813		2,813		15,000,000				300,000	09/15/2023	2.C FE
39121J-AG-5	GREAT RIVER ENERGY 1ST MTG 144A		07/01/2023	SCHEDULED REDEMPTION		139,100	139,100	139,100	139,100						139,100				10,061	07/01/2038	1.G FE
39121J-AE-0	GREAT RIVER ENERGY 1ST MTG 144A MBIA		07/01/2023	SCHEDULED REDEMPTION		1,288,053	1,288,053	1,288,053	1,288,053						1,288,053				80,555	07/01/2038	1.G FE
39530L-AD-2	GREENKO DUTCH BV CO GUARNT 144A	D	09/29/2023	SCHEDULED REDEMPTION		240,000	240,000	232,200	232,773		7,227		7,227		240,000				4,620	03/29/2026	3.B FE
39813#-AA-9	GRIDFLEX GENERATION, LLC SR SEC NT		09/30/2023	SCHEDULED REDEMPTION		434,786	434,786	434,786	434,786						434,786				16,989	12/31/2030	3.B PL
39862E-AA-2	GRIPPEN PARK CLO LTD 2017-1A CL A 144A	D	07/20/2023	SCHEDULED REDEMPTION		248,767	248,767	245,401	245,473		3,293		3,293		248,767				11,366	01/20/2030	1.A FE
36257Q-AA-4	GS MTG SECURITIES 2019-PJ3 CL A1 144A		09/01/2023	SCHEDULED REDEMPTION		43,092	43,092	43,557	43,434		(342)		(342)		43,092				1,126	03/01/2050	1.A
36258K-AD-0	GS MTG SECURITIES 2020-INV1 CL A4 144A		09/01/2023	SCHEDULED REDEMPTION		148,869	148,869	152,009	151,862		(2,993)		(2,993)		148,869				3,039	10/01/2050	1.A
36258F-AA-7	GS MTG SECURITIES 2020-PJ1 CL A1 144A		09/01/2023	SCHEDULED REDEMPTION		10,722	10,722	10,931	10,876		(154)		(154)		10,722				270	05/01/2050	1.A
36258F-AD-1	GS MTG SECURITIES 2020-PJ1 CL A4 144A		09/01/2023	SCHEDULED REDEMPTION		9,852	9,852	10,008	9,967		(115)		(115)		9,852				248	05/01/2050	1.A
36262D-AA-6	GS MTG SECURITIES 2020-PJ2 CL A1 144A		09/01/2023	SCHEDULED REDEMPTION		168,678	168,678	172,579	172,446		(3,768)		(3,768)		168,678				4,400	07/01/2050	1.A
36262D-AD-0	GS MTG SECURITIES 2020-PJ2 CL A4 144A		09/01/2023	SCHEDULED REDEMPTION		58,389	58,389	59,520	59,481		(1,093)		(1,093)		58,389				1,523	07/01/2050	1.A
36258W-AS-1	GS MTG SECURITIES 2020-PJ3 CL A14 144A		09/01/2023	SCHEDULED REDEMPTION		109,162	109,162	111,192	110,708		(1,545)		(1,545)		109,162				2,310	10/01/2050	1.A
36259V-AD-5	GS MTG SECURITIES 2020-PJ4 CL A4 144A		09/01/2023	SCHEDULED REDEMPTION		135,061	135,061	138,248	138,047		(2,985)		(2,985)		135,061				2,883	01/01/2051	1.A
36269C-AA-1	GS MTG SECURITIES TR 2022-SHIP CL A 144A		08/15/2023	SCHEDULED REDEMPTION		33,000,000	33,000,000	32,323,447	32,593,296		406,704		406,704		33,000,000				1,235,712	08/15/2024	1.A
36269C-AC-7	GS MTG SECURITIES TR 2022-SHIP CL B 144A		08/15/2023	SCHEDULED REDEMPTION		6,250,000	6,250,000	6,121,837	6,172,844		77,156		77,156		6,250,000				263,272	08/15/2024	1.A
36269C-AE-3	GS MTG SECURITIES TR 2022-SHIP CL C 144A		08/15/2023	SCHEDULED REDEMPTION		4,550,000	4,550,000	4,456,685	4,493,764		56,236		56,236		4,550,000				206,865	08/15/2024	1.A
36261H-AD-2	GS MTG-BACKED SEC 2021-PJ5 CL A4 144A		09/01/2023	SCHEDULED REDEMPTION		105,892	105,892	106,488	106,452		(559)		(559)		105,892				1,892	10/01/2051	1.A
36264P-AD-1	GS MTG-BKED SECS 2021-PJ4 CL A4 144A		09/01/2023	SCHEDULED REDEMPTION		378,797	378,797	383,177	382,705		(3,908)		(3,908)		378,797				6,801	09/01/2051	1.A
362341-6W-4	GSR MORTGAGE LOAN TR 2006-1F CL 1A14		09/01/2023	SCHEDULED REDEMPTION		(24,825)	9,801	9,120	7,405		227		227		7,631		(32,457)	(32,457)	389	02/01/2036	5.B FM
362341-6R-5	GSR MORTGAGE LOAN TR 2006-1F CL 1A9		09/01/2023	SCHEDULED REDEMPTION		10,560	13,561	12,920	10,511		49		49		10,560				539	02/01/2036	5.A FM
36242D-YD-9	GSR MORTGAGE LOAN TRUST 2005-2F CL 1A6		09/01/2023	SCHEDULED REDEMPTION		22,814	22,814	21,312	22,722		92		92		22,814				888	03/01/2035	3.C FM
362341-VV-8	GSR MORTGAGE LOAN TRUST 2005-8F 2A7		09/01/2023	SCHEDULED REDEMPTION		74,258	74,258	71,500	73,189		1,069		1,069		74,258				3,046	11/01/2035	2.C FM
36228F-YY-6	GSR MTG LOAN TR 2003-13 CL 1A1		09/01/2023	SCHEDULED REDEMPTION		7,045	7,045	6,909	7,034		11		11		7,045				224	10/01/2033	1.A FM
362341-R7-6	GSR MTG LOAN TR 2005-9F CL 1A13		09/01/2023	SCHEDULED REDEMPTION		83,164	86,502	80,632	82,358		807		807		83,164				3,547	12/01/2035	1.A FM
362341-R8-4	GSR MTG LOAN TR 2005-9F CL 1A14		09/01/2023	SCHEDULED REDEMPTION		45,422	47,245	45,875	44,394		1,028		1,028		45,422				1,937	12/01/2035	4.A FM
36242D-H7-1	GSR MTG LOAN TR 2005-AR2 CL 2A1		09/01/2023	SCHEDULED REDEMPTION		103,332	103,332	101,538	102,293		1,039		1,039		103,332				2,945	04/01/2035	1.A FM
362341-RZ-4	GSR MTG LOAN TR 2005-AR6 CL 3A1		09/01/2023	SCHEDULED REDEMPTION		7,165	7,165	6,564	6,853		312		312		7,165				192	09/01/2035	1.A FM
362290-AH-1	GSR MTG LOAN TR 2007-AR1 CL 3A1		08/01/2023	SCHEDULED REDEMPTION		13,689	13,689	11,943	17		(50)		(50)				13,689	13,689	309	03/01/2037	1.A FM
36228F-4R-4	GSR MTG LOAN TR SER 2004-7 CL 3A1		09/01/2023	SCHEDULED REDEMPTION		64,149	64,149	61,563	64,108		41		41		64,149				1,826	06/01/2034	1.A FM
36260#-AA-3	GSRP PORT II SEC		09/30/2023	SCHEDULED REDEMPTION		1,132,453	1,132,453	1,132,453	1,132,453						1,132,453				26,330	06/29/2046	2.C PL
40630@-AA-0	HALIBURTON (STRUCTURE NT) CTL 12 YR		09/15/2023	SCHEDULED REDEMPTION		3,989	3,989	3,989	3,989						3,989				123	08/15/2033	2.A
40630@-AB-8	HALIBURTON (STRUCTURE NT) CTL 15 YR		09/15/2023	SCHEDULED REDEMPTION		8,368	8,368	8,368	8,368						8,368				287	08/15/2036	2.A
Q4436#-AA-2	HALLETT HILL NO 2 PTY SER A GTD SR SEC	D	09/27/2023	SCHEDULED REDEMPTION		188,746	188,746	188,746	188,746						188,746				5,351	06/27/2027	2.B FE
Q4436#-AB-0	HALLETT HILL NO 2 PTY SER B GTD SR SEC	B	09/27/2023	SCHEDULED REDEMPTION		139,872	139,872	164,177	139,872		7,090		7,090	17,215	164,177	(24,305)		(24,305)	5,184	06/27/2027	2.B FE
40653*-AA-4	HAMAKUA ENERGY SR SEC		09/30/2023	SCHEDULED REDEMPTION		301,112	301,112	301,112	301,112						301,112				9,079	12/31/2030	4.B PL
40938*-AA-1	HAMPTON SUSTAINABLE PARTNERS I LLC		09/15/2023	SCHEDULED REDEMPTION		43,677	43,677	43,677	43,677						43,677				981	12/15/2041	2.C
413875-AR-6	HARRIS CORPORATION SR NT		07/21/2023	BARCLAYS CAPITAL INC		16,885,311	17,414,000	17,400,120	17,411,106		48		48		17,411,154		(525,843)	(525,843)	496,771	04/27/2025	2.B FE
G4339*-AA-5	HAVILA SIRIUS FIN (PROJECT INSPIRE) SEC	D	09/08/2023	SCHEDULED REDEMPTION		356,355	356,355	356,355	356,355						356,355				5,573	12/08/2031	2.B PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
404119-CE-7	HCA INC SR SEC 144A		08/08/2023	EXCHANGE		10,328,929	10,375,000	10,318,456	10,324,325		4,604		4,604		10,328,929				314,168	03/15/2029	2.C FE
404119-CF-4	HCA INC SR SEC 144A		08/08/2023	EXCHANGE		19,826,232	20,000,000	19,802,600	19,816,000		10,232		10,232		19,826,232				650,486	03/15/2032	2.C FE
404119-CG-2	HCA INC SR SEC 144A		08/08/2023	EXCHANGE		4,995,211	5,000,000	4,995,100	4,995,163		48		48		4,995,211				207,483	03/15/2052	2.C FE
404119-CM-9	HCA INC SR SEC 144A		08/08/2023	EXCHANGE		6,894,805	7,000,000	6,889,820	6,892,644		2,161		2,161		6,894,805				274,774	03/15/2042	2.C FE
40414L-AN-9	HCP INC SR NT		07/28/2023	J P MORGAN SEC INC		9,685,800	10,000,000	9,912,600	9,975,584		5,682		5,682		9,981,265		(295,465)	(295,465)	266,667	06/01/2025	2.A FE
42249#-AC-3	HEALTHPARTNERS, INC SER 2020		07/01/2023	SCHEDULED REDEMPTION		455	455	455	455						455				20	07/01/2050	1.F FE
86744T-AB-2	HELIOS ISSUER VI, LLC 2021-B CL B 144A		09/20/2023	SCHEDULED REDEMPTION		159,383	159,383	159,319	159,321		63		63		159,383				2,299	07/20/2048	1.G FE
86746C-AA-9	HELIOS ISSUER, LLC 2020-AA CL A 144A		09/20/2023	SCHEDULED REDEMPTION		88,651	88,651	88,645	88,645		5		5		88,651				1,870	06/20/2047	1.G FE
86745Q-AA-9	HELIOS ISSUER, LLC 2021-1 CL A 144A		07/30/2023	SCHEDULED REDEMPTION		205,852	205,852	205,762	205,769		83		83		205,852				3,983	04/28/2056	1.G FE
86746E-AA-5	HELIOS ISSUER, LLC 2021-A CL A 144A		09/20/2023	SCHEDULED REDEMPTION		243,084	243,084	243,081	243,081		2		2		243,084				3,143	02/20/2048	1.G FE
86745R-AB-5	HELIOS ISSUER, LLC 2021-C CL B 144A		09/20/2023	SCHEDULED REDEMPTION		132,563	132,563	132,527	132,529		34		34		132,563				2,215	10/20/2048	1.G FE
86745A-AB-2	HELIOS ISSUER, LLC 2022-A CL B 144A		09/20/2023	SCHEDULED REDEMPTION		712,456	712,456	696,541	697,091		15,364		15,364		712,456				16,087	02/22/2049	1.G FE
86744V-AA-9	HELIOS ISSUER, LLC 2022-B CL A 144A		09/20/2023	SCHEDULED REDEMPTION		157,067	157,067	155,979	156,051		1,017		1,017		157,067				5,689	08/20/2049	1.G FE
86744W-AB-5	HELIOS ISSUER, LLC 2022-C CL B 144A		09/20/2023	SCHEDULED REDEMPTION		50,081	50,081	45,582	45,719		4,362		4,362		50,081				2,020	11/22/2049	1.G FE
42771T-AA-3	HERO FUNDING TR 2015-3A CL A 144A		09/20/2023	SCHEDULED REDEMPTION		259,480	259,480	259,462	259,473		7		7		259,480				11,055	09/20/2041	1.A FE
42770V-AA-9	HERO FUNDING TR 2016-1A CL A 144A		09/20/2023	SCHEDULED REDEMPTION		259,358	259,358	259,335	259,344		14		14		259,358				10,408	09/20/2041	1.A FE
42770W-AA-7	HERO FUNDING TR 2016-2A CL A 144A		09/20/2023	SCHEDULED REDEMPTION		310,138	310,138	310,036	310,075		62		62		310,138				11,541	09/20/2041	1.A FE
42770X-AA-5	HERO FUNDING TR 2016-3A CL A1 144A		09/20/2023	SCHEDULED REDEMPTION		181,711	181,711	181,696	181,702		9		9		181,711				5,576	09/20/2042	1.A FE
40417Q-AA-3	HERO FUNDING TR 2016-4A CL A1 144A		09/20/2023	SCHEDULED REDEMPTION		161,883	161,883	161,818	161,839		45		45		161,883				5,724	09/20/2047	1.A FE
40417Q-AC-9	HERO FUNDING TR 2016-4A CL A2 144A		09/20/2023	SCHEDULED REDEMPTION		52,220	52,220	53,512	53,103		(883)		(883)		52,220				2,219	09/20/2047	1.A FE
42771X-AA-4	HERO FUNDING TR 2017-1A CL A1 144A		09/20/2023	SCHEDULED REDEMPTION		158,733	158,733	158,669	158,687		46		46		158,733				5,840	09/20/2047	1.A FE
42771X-AC-0	HERO FUNDING TR 2017-1A CL A2 144A		09/20/2023	SCHEDULED REDEMPTION		31,747	31,747	32,534	32,316		(570)		(570)		31,747				1,404	09/20/2047	1.A FE
42771L-AC-6	HERO FUNDING TR 2017-2A CL A2 144A		09/20/2023	SCHEDULED REDEMPTION		79,100	79,100	81,067	80,785		(1,685)		(1,685)		79,100				3,191	09/20/2048	1.A FE
42772G-AB-8	HERO FUNDING TR 2018-1A CL A2 144A		09/20/2023	SCHEDULED REDEMPTION		189,324	189,324	194,055	194,472		(5,148)		(5,148)		189,324				8,018	09/20/2048	1.A FE
G4445*-AA-6	HIGH SPEED RAIL FIN GTD SR NT SER A1	D	09/30/2023	SCHEDULED REDEMPTION		2,306,841	2,306,841	2,306,841	2,306,841						2,306,841				43,715	03/30/2028	1.G PL
44328H-AA-3	HIGHBRIDGE LN CLO 2023-17A CL A 144A	D	07/18/2023	APC DIRECT		4,157,263	4,150,000	4,150,000							4,150,000		7,263	7,263	84,891	04/23/2036	1.A FE
43037*-AA-5	HIGHLAND LANDMARK PROPERTIES CTL		09/15/2023	SCHEDULED REDEMPTION		1,662	1,662	1,695	1,695		(32)		(32)		1,662				52	01/15/2057	1.D PL
43283G-AB-8	HILTON GRAND VCTNS TR 2022-2A CL B 144A		09/25/2023	SCHEDULED REDEMPTION		1,194,145	1,194,145	1,193,874	1,193,886		259		259		1,194,145				40,936	01/25/2037	1.F FE
43731Q-AC-2	HOME PART OF AMERICA TR 2019-1 CL B 144A		09/01/2023	SCHEDULED REDEMPTION		47,738	47,738	47,736	47,737		1		1		47,738				1,084	09/01/2039	1.B FE
43731Q-AE-8	HOME PART OF AMERICA TR 2019-1 CL C 144A		09/01/2023	SCHEDULED REDEMPTION		13,736	13,736	13,735	13,735		1		1		13,736				322	09/01/2039	1.D FE
43731Q-AG-3	HOME PART OF AMERICA TR 2019-1 CL D 144A		09/01/2023	SCHEDULED REDEMPTION		14,321	14,321	14,321	14,321		0		0		14,321				351	09/01/2039	1.G FE
43732V-AE-6	HOME PART OF AMERICA TR 2021-2 CL D 144A		09/01/2023	SCHEDULED REDEMPTION		43,554	43,554	43,554	43,554		1		1		43,554				833	12/01/2026	2.C FE
43730N-AC-0	HOME PART OF AMERICA TR 2022-1 CL B 144A		09/01/2023	SCHEDULED REDEMPTION		74,115	74,115	73,380	73,457		658		658		74,115				2,366	04/01/2039	1.D FE
43730N-AE-6	HOME PART OF AMERICA TR 2022-1 CL C 144A		09/01/2023	SCHEDULED REDEMPTION		57,150	57,150	56,587	56,645		505		505		57,150				1,888	04/01/2039	1.G FE
43739E-AJ-6	HOMEBANC MTG TR 2004-2 CL A1		09/25/2023	SCHEDULED REDEMPTION		83,224	83,224	74,693	78,253		4,971		4,971		83,224				3,221	12/25/2034	1.A FM
43815P-AB-5	HONDA AUTO REC OWNER T 2022-2 CL A2		09/18/2023	SCHEDULED REDEMPTION		387,580	387,580	385,510	387,564		16		16		387,580				7,578	03/18/2025	1.A FE
43813G-AC-5	HONDA AUTO RECV OWNER T 2021-1 CL A3		09/21/2023	SCHEDULED REDEMPTION		131,041	131,041	128,231	127,927		3,115		3,115		131,041				255	04/21/2025	1.A FE
44416*-AG-1	HUDSON TRANS SR SEC SER 3		08/31/2023	SCHEDULED REDEMPTION		56,010	56,010	56,010	56,010						56,010				1,865	11/30/2032	2.A PL
44416*-AF-3	HUDSON TRANSMISSION PTRS SR SEC DISB 2		08/31/2023	SCHEDULED REDEMPTION		9,765	9,765	9,765	9,765						9,765				325	11/30/2032	2.A PL
44416*-AE-6	HUDSON TRANSMISSION PTRS SR SEC NT 2032		08/31/2023	SCHEDULED REDEMPTION		12,796	12,796	12,796	12,796						12,796				426	11/30/2032	2.A PL
44416*-AB-2	HUDSON TRANSMISSION PTRS SR SEC NT 2033		08/31/2023	SCHEDULED REDEMPTION		302,502	302,502	302,502	302,502						302,502				6,685	05/31/2033	2.A PL
444859-BF-8	HUMANA INC SR NT		09/12/2023	NIKKO SEC CO INTL INC		478,000	500,000	499,385	500,812		(1,055)		(1,055)		499,757		(21,757)	(21,757)	19,695	03/15/2027	2.B FE
44148J-AA-7	HWIRE 2021-1 CL A2 144A		09/20/2023	SCHEDULED REDEMPTION		13,371,508	13,371,508	13,371,508	13,371,508						13,371,508				231,762	11/20/2051	1.F FE
44148J-AB-5	HWIRE 2021-1 CL B 144A		09/20/2023	SCHEDULED REDEMPTION		3,733,333	3,733,333	3,733,333	3,733,333						3,733,333				74,424	11/20/2051	2.B FE
448579-AL-6	HYATT HOTELS CORP SR NT		09/29/2023	CALLED @ 100.000		750,000	750,000	749,558	749,833		166		166		749,999		1	1	14,571	10/01/2023	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
45254N-HS-9	IMPAC CMB TR 2004-4 CL 1A1		09/25/2023	SCHEDULED REDEMPTION		29,726	29,726	26,679	28,782		944		944		29,726				1,207	09/25/2034	1.A FM
45254N-ML-8	IMPAC CMB TR 2005-1 CL 1A1		09/25/2023	SCHEDULED REDEMPTION		104,080	104,080	92,231	97,127		6,953		6,953		104,080				3,716	04/25/2035	1.A FM
45254N-MY-0	IMPAC CMB TR 2005-2 CL 1A1		09/25/2023	SCHEDULED REDEMPTION		78,075	78,075	70,422	71,680		6,394		6,394		78,075				2,834	04/25/2035	1.A FM
45254N-PU-5	IMPAC CMB TR 2005-5 CL A1		08/25/2023	SCHEDULED REDEMPTION		23,812	23,812	19,734	21,380		2,432		2,432		23,812				728	08/25/2035	1.A FM
45256#-AB-8	IMPACT CIL PARENT LLC (MEMBER REVOLVING		09/30/2023	VARIOUS		144,837	144,837	144,837	144,837						144,837				4,096	10/25/2056	1.G FE
45255@-AD-7	IMPACT COMM CAPITAL LLC PROMISSORY NT		07/25/2023	SCHEDULED REDEMPTION		52,145	52,145	18,762	14,212		37,933		37,933		52,145					07/25/2031	5.B GI
45257H-AA-5	IMPACT FUNDING LLC 2010-1 CL A1 144A		09/01/2023	SCHEDULED REDEMPTION		836,232	836,232	836,232	836,232						836,232				32,243	01/01/2051	1.A FM
453140-AF-2	IMPERIAL TOBACCO FINANCE SR NT 144A	D	07/25/2023	GOLDMAN, SACHS & CO		4,816,650	5,000,000	5,170,300	4,984,860		55,051		55,051		5,039,912		(223,262)	(223,262)	216,042	07/21/2025	2.B FE
45605P-AM-0	INDUSTRIAL DPR SR NT SER 16-3	D	07/15/2023	SCHEDULED REDEMPTION		550,374	550,374	550,374	550,374						550,374				21,609	04/15/2026	2.B FE
45661H-AN-7	INDYMAC INDX MTG LN TR 2006-AR25 CL 5A1		09/01/2023	SCHEDULED REDEMPTION		59,354	59,354	45,878	54,209		5,145		5,145		59,354				1,267	09/01/2036	1.A FM
45661H-AE-7	INDYMAC INDX MTG LOAN TR 2006-AR25 3A1		09/01/2023	SCHEDULED REDEMPTION		26,225	26,225	22,563	25,063		1,162		1,162		26,225				691	09/01/2036	1.A FM
45674C-AB-9	INFOR INC SR NT 144A		07/15/2023	MATURED		3,000,000	3,000,000	3,059,050	3,012,913		(12,913)		(12,913)		3,000,000				43,500	07/15/2023	2.B FE
45687A-AP-7	INGERSOLL-RAND GL HLD CO GUARNT	C	07/25/2023	GOLDMAN, SACHS & CO		9,502,200	10,000,000	9,975,100	9,985,423		1,342		1,342		9,986,765		(484,565)	(484,565)	350,000	08/21/2028	2.A FE
45783V-AC-3	INNOVATION DEBT FDG VI 2021-1 CL A SR NT		08/15/2023	SCHEDULED REDEMPTION		3,875,415	3,875,415	3,875,415	3,875,415		0		0		3,875,415				63,834	12/15/2029	1.F PL
46132F-AD-2	INVESCO FINANCE PLC CO GUARNT		07/25/2023	GOLDMAN, SACHS & CO		3,854,680	4,000,000	3,994,580	3,989,564		8,935		8,935		3,998,499		(143,819)	(143,819)	155,000	01/15/2026	2.A FE
466365-AE-3	JACK IN THE BOX FND 2022-1A CL A2II 144A		08/25/2023	SCHEDULED REDEMPTION		50,000	50,000	50,000	50,000						50,000				1,551	02/26/2052	2.B FE
466365-AD-5	JACK IN THE BOX FNDG 2022-1A CL A2I 144A		08/25/2023	SCHEDULED REDEMPTION		150,000	150,000	150,000	150,000						150,000				3,876	02/26/2052	2.B FE
47047L-AA-7	JAMESTOWN CLO LTD 2018-6RA CL A1 144A	D	07/25/2023	SCHEDULED REDEMPTION		811,835	811,835	795,628	796,920		14,915		14,915		811,835				36,685	04/25/2030	1.A FE
46590X-AR-7	JBS USA/FOOD/FINANCE CO GUARNT 144A		08/22/2023	EXCHANGE		34,750,928	35,000,000	34,681,281	34,706,368		44,560		44,560		34,750,928				964,931	01/15/2027	2.C FE
46590X-AG-1	JBS USA/FOOD/FINANCE SR NT 144A		08/22/2023	EXCHANGE		9,934,713	10,000,000	9,919,900	9,926,473		8,240		8,240		9,934,713				599,340	02/01/2028	2.C FE
46590X-AH-9	JBS USA/FOOD/FINANCE SR NT 144A		08/22/2023	EXCHANGE		4,912,897	5,000,000	4,906,950	4,908,659		4,238		4,238		4,912,897				336,215	04/01/2033	2.C FE
46590X-AJ-5	JBS USA/FOOD/FINANCE SR NT 144A		08/22/2023	EXCHANGE		493,711	500,000	493,630	493,666		45		45		493,711				23,563	12/01/2052	2.C FE
47717#-AA-9	JETPEAK LLC SEC		09/30/2023	SCHEDULED REDEMPTION		302,930	302,930	302,930	302,930						302,930				11,360	06/30/2037	4.B PL
832696-AK-4	JM SMUCKER CO GUARNT		07/25/2023	GOLDMAN, SACHS & CO		4,831,700	5,000,000	4,882,348	4,997,622		(21,105)		(21,105)		4,976,517		(144,817)	(144,817)	151,667	03/15/2025	2.B FE
832696-AR-9	JM SMUCKER CO SR NT		07/28/2023	J P MORGAN SEC INC		3,738,880	4,000,000	3,741,520	3,836,524		33,010		33,010		3,869,535		(130,655)	(130,655)	84,750	12/15/2027	2.B FE
478375-AR-9	JOHNSON CONTROLS INTL PL SR NT SER		07/25/2023	GOLDMAN, SACHS & CO		14,634,053	15,250,000	15,211,939	15,236,243		1,687		1,687		15,237,930		(603,878)	(603,878)	566,665	02/14/2026	2.B FE
47987E-AC-1	JONAH ENERGY LLC 2022-1 CL A1 144A		09/10/2023	SCHEDULED REDEMPTION		480,981	480,981	474,386	474,755		6,226		6,226		480,981				24,692	12/10/2037	1.G FE
466302-AJ-5	JP MORGAN ALT LOAN TR 2006-S4 CL A6		09/01/2023	SCHEDULED REDEMPTION		4,939	6,061	4,665			(4,665)		(4,665)				4,939	4,939	234	12/01/2036	1.A FM
46628B-BJ-8	JP MORGAN MTG TR 2006-A6 CL 3A3		09/01/2023	SCHEDULED REDEMPTION		26,772	26,772	26,332	26,394		378		378		26,772				782	10/01/2036	5.C FM
46630G-AX-3	JP MORGAN MTG TR 2007-A1 CL 6A1		09/01/2023	SCHEDULED REDEMPTION		21,797	21,797	19,917	20,764		1,033		1,033		21,797				668	07/01/2035	1.A FM
46630G-BD-6	JP MORGAN MTG TR 2007-A1 CL 7A3		09/01/2023	SCHEDULED REDEMPTION		11,403	11,403	10,623	11,227		177		177		11,403				337	07/01/2035	1.A FM
46630P-AR-6	JP MORGAN MTG TR 2007-A2 CL 3A3		09/01/2023	SCHEDULED REDEMPTION		116,372	116,372	102,170	103,064		13,308		13,308		116,372				3,244	04/01/2037	1.A FM
46631J-AP-3	JP MORGAN MTG TR 2007-A4 CL 3A4		09/01/2023	SCHEDULED REDEMPTION		76,750	76,750	61,049	57,822		18,927		18,927		76,750				2,090	06/01/2037	1.A FM
46641C-BA-8	JP MORGAN MTG TR 2014-1 CL 2A7 144A		09/01/2023	SCHEDULED REDEMPTION		57,194	57,194	44,579	50,791		6,403		6,403		57,194				1,446	01/01/2044	1.A
46646B-AC-2	JP MORGAN MTG TR 2016-1 CL A3 144A		09/01/2023	SCHEDULED REDEMPTION		10,232	10,232	10,491	10,691		(460)		(460)		10,232				259	05/01/2046	1.A
46648C-AB-0	JP MORGAN MTG TR 2017-1 CL A2 144A		09/01/2023	SCHEDULED REDEMPTION		67,197	67,197	67,638	67,546		(349)		(349)		67,197				1,674	01/01/2047	1.A
46648H-AC-7	JP MORGAN MTG TR 2017-2 CL A3 144A		09/01/2023	SCHEDULED REDEMPTION		33,894	33,894	34,480	34,354		(459)		(459)		33,894				873	05/01/2047	1.A
46650J-AK-0	JP MORGAN MTG TR 2018-6 CL 1A10 144A		09/01/2023	SCHEDULED REDEMPTION		41,657	41,657	40,355	40,393		1,263		1,263		41,657				1,030	12/01/2048	1.A
46650M-AC-1	JP MORGAN MTG TR 2018-8 CL A3 144A		09/01/2023	SCHEDULED REDEMPTION		57,259	57,259	56,324	56,357		902		902		57,259				1,675	01/01/2049	1.A
46649Y-AC-9	JP MORGAN MTG TR 2018-9 CL A3 144A		09/01/2023	SCHEDULED REDEMPTION		13,395	13,395	13,294	13,321		74		74		13,395				366	09/01/2040	1.A
46650H-AC-2	JP MORGAN MTG TR 2019-1 CL A3 144A		09/01/2023	SCHEDULED REDEMPTION		100,480	100,480	100,213	100,269		212		212		100,480				2,653	05/01/2049	1.A
46650T-AQ-5	JP MORGAN MTG TR 2019-2 CL A15 144A		09/01/2023	SCHEDULED REDEMPTION		3,660	3,660	3,683	3,679		(19)		(19)		3,660				109	08/01/2049	1.A
46650T-AC-6	JP MORGAN MTG TR 2019-2 CL A3 144A		09/01/2023	SCHEDULED REDEMPTION		6,929	6,929	7,015	6,999		(70)		(70)		6,929				205	08/01/2049	1.A
46591F-AC-8	JP MORGAN MTG TR 2019-5 CL A3 144A		09/01/2023	SCHEDULED REDEMPTION		65,149	65,149	66,615	66,566		(1,417)		(1,417)		65,149				1,849	11/01/2049	1.A
46651B-AR-1	JP MORGAN MTG TR 2019-6 CL A15 144A		09/01/2023	SCHEDULED REDEMPTION		67,640	67,640	68,401	68,306		(666)		(666)		67,640				1,762	12/01/2049	1.A

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE
PACIFIC LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46651B-AC-4	JP MORGAN MTG TR 2019-6 CL A3 144A		09/01/2023	SCHEDULED REDEMPTION		190,779	190,779	193,760	193,710		(2,931)		(2,931)		190,779				4,969	12/01/2049	1.A
46651G-AR-0	JP MORGAN MTG TR 2019-7 CL A15 144A		09/01/2023	SCHEDULED REDEMPTION		19,878	19,878	20,040	19,999		(121)		(121)		19,878				475	02/01/2050	1.A
46651G-AC-3	JP MORGAN MTG TR 2019-7 CL A3 144A		09/01/2023	SCHEDULED REDEMPTION		83,858	83,858	84,906	84,877		(1,020)		(1,020)		83,858				2,003	02/01/2050	1.A
46591K-AC-7	JP MORGAN MTG TR 2019-8 CL A3 144A		09/01/2023	SCHEDULED REDEMPTION		54,753	54,753	55,464	55,440		(687)		(687)		54,753				1,358	03/01/2050	1.A
46651Y-BG-4	JP MORGAN MTG TR 2019-9 CL A15 144A		09/01/2023	SCHEDULED REDEMPTION		94,353	94,353	94,943	94,686		(333)		(333)		94,353				2,448	05/01/2050	1.A
46651H-AC-1	JP MORGAN MTG TR 2019-LTV CL A3 144A		09/01/2023	SCHEDULED REDEMPTION		19,068	19,068	19,322	19,249		(181)		(181)		19,068				449	03/01/2050	1.A
46651X-BH-4	JP MORGAN MTG TR 2020-1 CL A15 144A		09/01/2023	SCHEDULED REDEMPTION		35,833	35,833	36,504	36,481		(648)		(648)		35,833				894	06/01/2050	1.A
46651X-AC-6	JP MORGAN MTG TR 2020-1 CL A3 144A		09/01/2023	SCHEDULED REDEMPTION		117,531	117,531	120,175	120,082		(2,551)		(2,551)		117,531				2,932	06/01/2050	1.A
46591T-BG-8	JP MORGAN MTG TR 2020-2 CL A15 144A		09/01/2023	SCHEDULED REDEMPTION		101,180	101,180	103,252	103,170		(1,989)		(1,989)		101,180				2,609	07/01/2050	1.A
46591T-AC-8	JP MORGAN MTG TR 2020-2 CL A3 144A		09/01/2023	SCHEDULED REDEMPTION		171,700	171,700	175,751	175,592		(3,892)		(3,892)		171,700				4,428	07/01/2050	1.A
46652F-AC-4	JP MORGAN MTG TR 2020-4 CL A3 144A		09/01/2023	SCHEDULED REDEMPTION		32,501	32,501	33,380	33,330		(829)		(829)		32,501				693	11/01/2050	1.A
46653J-BK-6	JP MORGAN MTG TR 2020-5 CL A13 144A		09/01/2023	SCHEDULED REDEMPTION		62,698	62,698	64,657	64,561		(1,863)		(1,863)		62,698				1,326	12/01/2050	1.A
46653J-BM-2	JP MORGAN MTG TR 2020-5 CL A15 144A		09/01/2023	SCHEDULED REDEMPTION		62,698	62,698	64,344	64,261		(1,563)		(1,563)		62,698				1,326	12/01/2050	1.A
46653J-AC-5	JP MORGAN MTG TR 2020-5 CL A3 144A		09/01/2023	SCHEDULED REDEMPTION		83,597	83,597	86,210	86,081		(2,484)		(2,484)		83,597				1,769	12/01/2050	1.A
46591X-BT-1	JP MORGAN MTG TR 2020-7 CL A15 144A		09/01/2023	SCHEDULED REDEMPTION		59,882	59,882	61,286	61,190		(1,308)		(1,308)		59,882				1,315	01/01/2051	1.A
46591V-AC-3	JP MORGAN MTG TR 2020-INV CL A3 144A		09/01/2023	SCHEDULED REDEMPTION		59,401	59,401	61,035	60,596		(1,194)		(1,194)		59,401				1,490	08/01/2050	1.A
46652K-BK-4	JP MORGAN MTG TR 2020-INV2 CL A13 144A		09/01/2023	SCHEDULED REDEMPTION		191,119	191,119	197,480	196,412		(5,293)		(5,293)		191,119				4,268	10/01/2050	1.A
46652K-BM-0	JP MORGAN MTG TR 2020-INV2 CL A15 144A		09/01/2023	SCHEDULED REDEMPTION		52,472	52,472	53,890	53,342		(870)		(870)		52,472				1,172	10/01/2050	1.A
46592W-BP-0	JP MORGAN MTG TR 2021-12 CL A15 144A		09/01/2023	SCHEDULED REDEMPTION		271,661	271,661	271,831	271,804		(143)		(143)		271,661				4,865	02/01/2052	1.A
46592X-BP-8	JP MORGAN MTG TR 2021-13 CL A15 144A		09/01/2023	SCHEDULED REDEMPTION		360,552	360,552	358,918	359,170		1,382		1,382		360,552				6,546	04/01/2052	1.A
46653Q-BP-9	JP MORGAN MTG TR 2021-14 CL A15 144A		09/01/2023	SCHEDULED REDEMPTION		268,810	268,810	265,324	265,817		2,993		2,993		268,810				4,813	05/01/2052	1.A
46592K-BL-5	JP MORGAN MTG TR 2021-3 CL A15 144A		09/01/2023	SCHEDULED REDEMPTION		272,529	272,529	279,853	279,711		(7,182)		(7,182)		272,529				4,922	07/01/2051	1.A
46652V-BN-4	JP MORGAN MTG TR 2021-4 CL A15 144A		09/01/2023	SCHEDULED REDEMPTION		251,104	251,104	253,262	252,961		(1,858)		(1,858)		251,104				4,472	08/01/2051	1.A
46592T-BP-7	JP MORGAN MTG TR 2021-8 CL A15 144A		09/01/2023	SCHEDULED REDEMPTION		167,685	167,685	168,707	168,603		(918)		(918)		167,685				3,061	12/01/2051	1.A
466247-VG-5	JP MORGAN MTG TRUST 2005-S2 CL 2A14		09/01/2023	SCHEDULED REDEMPTION		338,582	474,318	391,443	393,304		(54,722)		(54,722)		338,582				15,178	09/01/2035	5.A FM
46625H-JY-7	JPMORGAN CHASE & CO SUB		07/25/2023	GOLDMAN, SACHS & CO		4,899,200	5,000,000	4,973,750	4,994,814		1,717		1,717		4,996,530		(97,330)	(97,330)	170,608	09/10/2024	1.G FE
46652H-BK-1	JPMORGAN WLTH MGMT 2020-ATR1 CL A13 144A		09/01/2023	SCHEDULED REDEMPTION		255,875	255,875	264,111	263,651		(7,776)		(7,776)		255,875				5,699	02/01/2050	1.A
46652H-BM-7	JPMORGAN WLTH MGMT 2020-ATR1 CL A15 144A		09/01/2023	SCHEDULED REDEMPTION		42,715	42,715	43,929	43,861		(1,147)		(1,147)		42,715				951	02/01/2050	1.A
46652H-AC-0	JPMORGAN WLTH MGMT 2020-ATR1 CL A3 144A		09/01/2023	SCHEDULED REDEMPTION		50,214	50,214	51,830	51,739		(1,525)		(1,525)		50,214				1,118	02/01/2050	1.A
46673*-AA-7	JRD HOLDINGS LLC 20 PROPERTY CTL		09/15/2023	SCHEDULED REDEMPTION		106,024	106,024	106,024	106,024						106,024				1,420	12/15/2041	2.B
48661E-C@-5	KAYNE ANDERSON MIDSTREAM SER H SR NT		08/08/2023	MATURED		581,154	581,154	581,154	581,154						581,154				21,319	08/08/2023	1.A FE
48259@-AA-3	KDP CTL PASS THRU		09/10/2023	SCHEDULED REDEMPTION		116,020	116,020	116,020	116,020						116,020				2,765	06/24/2037	2.B
48249V-AN-1	KKR FIN CLO 2013-1A CL A1R 144A	D	07/17/2023	SCHEDULED REDEMPTION		301,087	301,087	296,697	296,796		4,291		4,291		301,087				13,695	04/15/2029	1.A FE
48250M-AK-3	KKR FINANCIAL CLO LTD 11- CL AR 144A	D	07/17/2023	SCHEDULED REDEMPTION		101,475	101,475	100,153	99,537		1,938		1,938		101,475				3,946	01/15/2031	1.A FE
5006EP-AJ-0	KOREA EAST-WEST PWR CO SR NT 144A	D	07/19/2023	MATURED		10,000,000	10,000,000	9,950,600	9,994,082		5,918		5,918		10,000,000				387,500	07/19/2023	1.C FE
50077L-AD-8	KRAFT HEINZ FOODS CO GUARNT		07/28/2023	J P MORGAN SEC INC		4,730,300	5,000,000	4,620,250	4,962,633		(107,214)		(107,214)		4,855,419		(125,119)	(125,119)	100,000	06/01/2026	2.B FE
12743*-AA-5	KROGER 28 STORE CTL SER A-1 SEC		09/10/2023	SCHEDULED REDEMPTION		200,071	200,071	200,071	200,071						200,071				5,021	04/10/2046	2.B
12730*-AA-0	KUM & GO DES MOINES IA CTL SR NT		09/15/2023	SCHEDULED REDEMPTION		149,503	149,503	149,503	149,503						149,503				5,022	09/15/2045	3.A
502431-AQ-2	L3HARRIS TECH INC SR NT		08/10/2023	BANK OF AMERICA NA		248,455	250,000	249,733			1		1		249,733		(1,278)	(1,278)	525	07/31/2033	2.B FE
50547V-AC-0	LAC FUNDING ABS 2021 A-R		07/15/2023	SCHEDULED REDEMPTION		204,310	204,310	204,310	204,310						204,310				9,301	12/31/2035	2.B FE
512807-AN-8	LAM RESEARCH CORP SR NT		07/25/2023	GOLDMAN, SACHS & CO		2,442,925	2,500,000	2,498,950	2,491,732		8,069		8,069		2,499,801		(56,876)	(56,876)	82,333	03/15/2025	1.G FE
512807-AU-2	LAM RESEARCH CORP SR NT		07/28/2023	J P MORGAN SEC INC		4,824,550	5,000,000	4,979,100	4,992,026		(4,766)		(4,766)		4,987,260		(162,710)	(162,710)	175,556	03/15/2029	1.G FE
50188G-AT-0	LCM LTD PARTNERSHIP 18A- CL A1R 144A	D	07/20/2023	SCHEDULED REDEMPTION		756,521	756,521	742,700	743,797		12,725		12,725		756,521				33,187	04/20/2031	1.A FE
50197@-AA-4	LCPA TAXABLE LEASE REV CTL		09/10/2023	SCHEDULED REDEMPTION		46,091	46,091	46,091	46,091						46,091				1,032	11/10/2041	1.F
52520N-BP-5	LEHMAN MTG TR 2006-6 CL 5A1		08/25/2023	SCHEDULED REDEMPTION		70,057	70,626	51,414	45,451		24,606		24,606		70,057				2,187	12/25/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
86359D-US-4	LEHMAN XS TR 2005-5N CL 3A1B		09/01/2023	SCHEDULED REDEMPTION		118,225	118,225	107,268	114,768		3,457		3,457		118,225				3,010	11/01/2035	1.A FM
53227J-AB-0	LIFE STORAGE LP CO GUARNT		07/25/2023	EXCHANGE		19,933,445	20,000,000	19,895,200	19,927,828		5,617		5,617		19,933,445				488,889	06/15/2029	2.B FE
53227J-AA-2	LIFESTORAGE LP CO GUARNT		07/25/2023	EXCHANGE		24,799,834	25,000,000	24,619,750	24,776,692		23,142		23,142		24,799,834				592,014	12/15/2027	2.B FE
502084-A*-7	LMRK ISSUER CO, LLC ABS		09/30/2023	SCHEDULED REDEMPTION		121,119	121,119	121,119	121,119						121,119				3,543	01/14/2027	2.B PL
53948N-AA-1	LOANPAL SOLAR LTD 2020-3GS CL A 144A	C	09/20/2023	SCHEDULED REDEMPTION		178,538	178,538	178,482	178,481		57		57		178,538				3,181	12/20/2047	1.F FE
53948P-AA-6	LOANPAL SOLAR LTD. 2021-1GS CL A 144A	C	09/20/2023	SCHEDULED REDEMPTION		161,094	161,094	161,085	161,085		9		9		161,094				2,670	01/20/2048	1.F FE
53948Q-AA-4	LOANPAL SOLAR LTD. 2021-2GS CL A 144A	C	09/20/2023	SCHEDULED REDEMPTION		156,248	156,248	156,234	156,234		14		14		156,248				2,487	03/20/2048	1.F FE
53948K-AA-7	LPSLT 2020-2GF CL A 144A	C	09/20/2023	SCHEDULED REDEMPTION		59,910	59,910	59,884	59,885		25		25		59,910				1,198	07/20/2047	1.F FE
54929L-AA-6	LUCANIA FUNDING LLC 2021A-1		07/17/2023	SCHEDULED REDEMPTION		230,981	230,981	230,981	230,981						230,981				7,276	06/30/2038	1.G FE
50247V-AA-7	LYB INTL FINANCE BV CO GUARNT		07/15/2023	MATURED		2,834,000	2,834,000	2,796,535	2,831,565		2,435		2,435		2,834,000				113,360	07/15/2023	2.B FE
554694-AB-5	MACKINAW PWR LLC SR SEC 144A		07/31/2023	CALLED @ 100.000		484,853	484,853	484,853	484,853						484,853				22,895	10/31/2023	2.B FE
55819G-AL-3	MADISON PK FD CLO 2019-34A CL AR 144A	D	08/23/2023	BANK OF AMERICA NA		5,655,138	5,675,000	5,640,950			3,131		3,131		5,644,081		11,056	11,056	208,596	04/25/2032	1.A FE
559222-AR-5	MAGNA INTL INC SR NT	A	07/28/2023	J P MORGAN SEC INC		9,695,900	10,000,000	9,961,000	9,987,642		2,505		2,505		9,990,147		(294,247)	(294,247)	345,833	10/01/2025	1.G FE
55952Y-AP-2	MAGNETITE CLO LTD 2014-8A CL AR2 144A	D	07/17/2023	SCHEDULED REDEMPTION		15,049	15,049	14,959			90		90		15,049				455	04/15/2031	1.A FE
55953T-AS-6	MAGNETITE CLO LTD 2016-18A CL AR2 144A	D	08/15/2023	SCHEDULED REDEMPTION		226,595	226,595	224,796			1,799		1,799		226,595				8,794	11/15/2028	1.A FE
55954H-AL-6	MAGNETITE CLO LTD 2019-22A CL AR 144A	D	08/24/2023	VARIOUS		1,693,217	1,700,000	1,656,031	1,658,841		13,256		13,256		1,672,097		21,120	21,120	87,508	04/15/2031	1.A FE
56540#-AA-3	MAPLELEAF MIDSTREAM INV LLC SR NT SER A		07/05/2023	SCHEDULED REDEMPTION		2,060,824	2,060,824	2,070,537	2,067,484		(6,660)		(6,660)		2,060,824				93,974	09/30/2025	3.B PL
56607F-AA-3	MARBLE PT CLO XI 2017-2A CL A 144A	D	07/18/2023	SCHEDULED REDEMPTION		751,661	751,661	735,689	736,273		15,388		15,388		751,661				33,789	12/18/2030	1.A FE
553427-AA-3	MARITIME PARTNERS, LLC 2023-1A CL A 144A		09/15/2023	SCHEDULED REDEMPTION		54,183	54,183	54,182			0		0		54,183				1,144	05/15/2063	1.F FE
81786@-AA-6	MASCO CORPORATION CTL PTC SER A1		09/15/2023	SCHEDULED REDEMPTION		256,037	256,037	256,037	256,037						256,037				10,283	05/15/2032	1.D PL
57643L-LF-1	MASTER ASSET BACKED SEC TR 2005-AB1 CLA6		09/01/2023	SCHEDULED REDEMPTION		28,750	28,750	27,229	20,923		7,827		7,827		28,750				432	11/01/2035	1.A FM
57643L-NW-2	MASTER ASSET BACKED SEC TR 2006-AB1 A3B		09/01/2023	SCHEDULED REDEMPTION		139,790	139,790	112,685	130,396		9,394		9,394		139,790				2,310	02/01/2036	3.B FM
57643L-NX-0	MASTER ASSET BACKED SEC TR 2006-AB1 A4		09/01/2023	SCHEDULED REDEMPTION		7,403	7,403	7,017	7,403		0		0		7,403				123	02/01/2036	2.C FM
57643M-LE-2	MASTER ASSET SECURITIZATION 2005-2 CL1A5		09/01/2023	SCHEDULED REDEMPTION		3,049	3,049	2,913	3,010		39		39		3,049				116	11/01/2035	1.A FM
581557-BJ-3	MCKESSON CORP SR NT		07/25/2023	GOLDMAN, SACHS & CO		4,799,650	5,000,000	4,998,750	4,961,760		37,611		37,611		4,999,370		(199,720)	(199,720)	187,076	02/16/2028	2.A FE
582839-AH-9	MEAD JOHNSON NUTRITION C SR NT	C	07/28/2023	J P MORGAN SEC INC		10,733,800	11,000,000	11,014,280	11,023,451		(19,660)		(19,660)		11,003,791		(269,991)	(269,991)	322,667	11/15/2025	1.G FE
04877Q-AB-0	MEADOW CREEK PROJECT ATLANTIC OK SR SEC		09/30/2023	SCHEDULED REDEMPTION		270,791	270,791	270,791	270,791						270,791				9,708	12/31/2037	2.C PL
55396#-AA-0	MEC HOLDINGS LLC SEC		09/30/2023	SCHEDULED REDEMPTION		254,872	254,872	254,872	254,872						254,872				5,543	05/31/2039	2.B PL
58549K-BM-2	MELLO MTG CAP ACC 2021-INV1 CL A15 144A		09/01/2023	SCHEDULED REDEMPTION		133,745	133,745	135,103	134,930		(1,185)		(1,185)		133,745				2,421	06/01/2051	1.A
585495-BN-3	MELLO MTG CAP ACC 2021-MTG1 CL A19 144A		09/01/2023	SCHEDULED REDEMPTION		155,826	155,826	156,605	156,510		(683)		(683)		155,826				2,766	04/01/2051	1.A
58768P-AB-0	MERCEDES-BENZ AUTO RCV 2022-1 CL A2		09/15/2023	SCHEDULED REDEMPTION		120,316	120,316	120,250			66		66		120,316				2,981	10/15/2025	1.A FE
58770A-AB-9	MERCEDES-BENZ AUTO RCV 2023-1 CL A2		09/15/2023	SCHEDULED REDEMPTION		101,268	101,268	101,265			3		3		101,268				3,292	01/15/2026	1.A FE
59020U-2H-7	MERRILL LYNCH 2005-A9 CL 2A1E		09/01/2023	SCHEDULED REDEMPTION		44,082	44,082	35,367	16,732		27,350		27,350		44,082				1,302	12/01/2035	1.A FM
59020U-SH-9	MERRILL LYNCH MTG INVESTO 2005-A2 CL A1		09/01/2023	SCHEDULED REDEMPTION		48,152	48,152	47,730	47,945		207		207		48,152				1,456	02/01/2035	1.A FM
59020U-SJ-5	MERRILL LYNCH MTG INVESTO 2005-A2 CL A2		09/01/2023	SCHEDULED REDEMPTION		29,694	29,694	26,502	28,186		1,508		1,508		29,694				898	02/01/2035	1.A FM
59020U-HL-2	MERRILL LYNCH MTG INVS 2004-A3 CL 4A1		09/01/2023	SCHEDULED REDEMPTION		11,311	11,311	11,344	11,337		(26)		(26)		11,311				328	05/01/2034	1.A FM
59183*-AA-3	METROPARK GROUND LEASE CTL SR NT SER A		09/15/2023	SCHEDULED REDEMPTION		914	914	901	901		13		13		914				29	08/15/2055	1.D PL
552747-AA-5	MFRA TR 2021-INV1 CL A1 144A		09/01/2023	SCHEDULED REDEMPTION		116,127	116,127	116,124	116,125		1		1		116,127				709	01/01/2056	1.A FE
552747-AB-3	MFRA TR 2021-INV1 CL A2 144A		09/01/2023	SCHEDULED REDEMPTION		58,087	58,087	58,087	58,087		0		0		58,087				440	01/01/2056	1.B FE
552747-AC-1	MFRA TR 2021-INV1 CL A3 144A		09/01/2023	SCHEDULED REDEMPTION		90,558	90,558	90,558	90,558		0		0		90,558				819	01/01/2056	1.E FE
552732-AB-5	MFRA TR 2021-INV2 CL A2 144A		09/01/2023	SCHEDULED REDEMPTION		235,106	235,106	235,106	235,106		0		0		235,106				3,687	11/01/2056	1.C FE
552732-AC-3	MFRA TR 2021-INV2 CL A3 144A		09/01/2023	SCHEDULED REDEMPTION		235,106	235,106	235,105	235,106		0		0		235,106				3,861	11/01/2056	1.F FE
55316V-AA-2	MHC COMMERCIAL MTG TR 2021-MHC CL A 144A		09/15/2023	SCHEDULED REDEMPTION		2,549,660	2,549,660	2,447,275	2,482,653		67,007		67,007		2,549,660				110,999	04/15/2034	1.A
59748T-AA-7	MIDLAND COGEN VENTURE SR SEC 144A		09/15/2023	SCHEDULED REDEMPTION		852,000	852,000	852,000	852,000						852,000				51,120	03/15/2025	3.A FE
59801M-AL-2	MIDOCEAN CREDIT CLO 2018-8A CL A1R 144A	D	08/21/2023	SCHEDULED REDEMPTION		104,672	104,672	103,782	103,921		751		751		104,672				4,794	02/20/2031	1.A FE
60910*-AA-1	MONARCH SECURITIZATION ABS SER 2021-1		07/20/2023	SCHEDULED REDEMPTION		998,675	998,675	998,675	998,675		0		0		998,675				22,337	01/20/2032	2.B PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
60920L-AS-3	MONDELEZ INTL HLDINGS NE CO GUARNT 144A		07/11/2023	GOLDMAN, SACHS & CO		635,271	650,000	647,940	648,131		351		351		648,482		(13,211)	(13,211)	22,867	09/15/2025	2.B FE
61748H-AR-2	MORGAN STAN MTG LOAN T 2004-5AR CL 3A1		09/01/2023	SCHEDULED REDEMPTION		10,074	10,074	9,173	9,709		364		364		10,074				327	07/01/2034	1.A FM
61748H-KJ-9	MORGAN STANLEY MTG 2005-4 CL 5A6		09/01/2023	SCHEDULED REDEMPTION		596,327	619,707	594,235	586,998		9,328		9,328		596,327				24,131	08/01/2035	2.C FM
61748H-CZ-2	MORGAN STANLEY MTG LN TR 2004-4 CL 1A3		09/01/2023	SCHEDULED REDEMPTION		9,342	9,342	9,518	9,411		(69)		(69)		9,342				371	08/01/2034	1.A FM
61748H-KD-2	MORGAN STANLEY MTG LN TR 2005-4 CL 5A1		09/01/2023	SCHEDULED REDEMPTION		40,584	42,175	41,428	40,302		282		282		40,584				1,642	08/01/2035	3.A FM
61748H-PV-7	MORGAN STANLEY MTG LN TR 2005-7 CL 7A10		09/01/2023	VARIOUS		(77,690)	5,700	4,052			(4,052)		(4,052)				(77,690)	(77,690)	4,095	11/01/2035	1.A FM
61748H-BQ-3	MORGAN STANLEY MTG LOAN T 2004-6AR CL 3A		09/01/2023	SCHEDULED REDEMPTION		6,074	6,074	5,694	5,744		330		330		6,074				198	08/01/2034	1.A FM
61748H-JC-6	MORGAN STANLEY MTG LOAN TR 2005-1 CL 3A3		09/01/2023	SCHEDULED REDEMPTION		8,443	8,443	8,364	8,404		39		39		8,443				328	03/01/2035	1.A FM
61749J-AV-8	MORGAN STANLEY MTG LOAN TR 2006-7 5A5		09/01/2023	SCHEDULED REDEMPTION		32,403	32,403	15,515	18,509		13,894		13,894		32,403				355	06/01/2036	1.A FM
61748H-HX-2	MORGAN STANLEY MTG TR SER 2005-1 CL 1A6		09/01/2023	SCHEDULED REDEMPTION		932	932	897	928		5		5		932				39	03/01/2035	1.A FM
61773*-AB-3	MORONGO TRANSMISSION SEC SER B		09/30/2023	SCHEDULED REDEMPTION		99,789	99,789	99,789	99,789						99,789				2,575	07/12/2051	1.G PL
61773*-AA-5	MORONGO TRANSMISSION SER A SEC		09/30/2023	SCHEDULED REDEMPTION		186,506	186,506	186,506	186,506						186,506				4,644	07/12/2051	1.G PL
61946N-AB-4	MOSAIC SOLAR LOANS LLC 2020-1A CL B 144A		09/20/2023	SCHEDULED REDEMPTION		127,776	127,776	125,607	125,586		2,190		2,190		127,776				3,184	04/20/2046	1.F FE
61947D-AB-5	MOSAIC SOLAR LOANS LLC 2021-1A CL B 144A		09/20/2023	SCHEDULED REDEMPTION		200,569	200,569	199,315	199,127		1,442		1,442		200,569				2,961	12/20/2046	1.G FE
61946R-AB-5	MOSAIC SOLAR LOANS LLC 2021-2A CL B 144A		09/20/2023	SCHEDULED REDEMPTION		287,588	287,588	281,646	281,436		6,152		6,152		287,588				4,351	04/22/2047	1.G FE
61946T-AB-1	MOSAIC SOLAR LOANS LLC 2021-3A CL B 144A		09/20/2023	SCHEDULED REDEMPTION		206,446	206,446	205,043	205,042		1,404		1,404		206,446				2,878	06/20/2052	1.G FE
61946Q-AB-7	MOSAIC SOLAR LOANS LLC 2022-1A CL B 144A		09/20/2023	SCHEDULED REDEMPTION		1,199,359	1,199,359	1,154,301	1,158,663		40,696		40,696		1,199,359				27,345	12/20/2038	1.G FE
61946U-AB-8	MOSAIC SOLAR LOANS LLC 2022-2A CL B 144A		09/20/2023	SCHEDULED REDEMPTION		686,330	686,330	678,484	678,733		7,597		7,597		686,330				24,111	01/21/2053	1.G FE
61946K-AB-0	MOSAIC SOLAR LOANS LLC 2022-3A CL B 144A		09/20/2023	SCHEDULED REDEMPTION		295,390	295,390	288,901	288,922		6,468		6,468		295,390				16,005	06/20/2053	1.G FE
61945V-AB-7	MOSAIC SOLAR LOANS LLC 2023-1A CL B 144A		09/20/2023	SCHEDULED REDEMPTION		126,971	126,971	126,870			100		100		126,971				4,892	06/20/2053	1.G FE
553205-AC-9	MP CLO III, LTD 2013-1A CL AR 144A	D	07/20/2023	SCHEDULED REDEMPTION		84,756	84,756	84,128	84,166		590		590		84,756				3,866	10/20/2030	1.A FE
55412#-AA-0	MPC FED WIND PTC MCF I LLC ABS		07/17/2023	SCHEDULED REDEMPTION		1,610,474	1,610,474	1,610,474	1,610,474						1,610,474				47,324	05/31/2026	1.C PL
55336V-AA-8	MPLX LP SR NT		07/28/2023	J P MORGAN SEC INC		1,946,020	2,000,000	1,992,800	1,998,224		473		473		1,998,697		(52,677)	(52,677)	76,889	02/15/2025	2.B FE
61913P-AA-0	MTGIT TR 2004-1 CL A1		09/25/2023	SCHEDULED REDEMPTION		39,475	39,475	33,818	35,466		4,008		4,008		39,475				1,635	11/25/2034	1.A FM
61913P-AP-7	MTGIT TR 2005-1 CL 1A1		09/25/2023	SCHEDULED REDEMPTION		18,749	18,749	14,982	17,075		1,674		1,674		18,749				735	02/25/2035	1.A FM
55400E-AA-7	MVW 2020-1 LLC 2020-1A CL A 144A		09/20/2023	SCHEDULED REDEMPTION		325,943	325,943	325,904	325,908		35		35		325,943				4,088	10/20/2037	1.A FE
55400V-AB-7	MVW OWNER TR 2022-2A CL B 144A		09/20/2023	SCHEDULED REDEMPTION		1,139,690	1,139,690	1,139,558	1,139,563		127		127		1,139,690				64,088	10/21/2041	1.F FE
P7077@-AH-7	NASSAU AIRPORT DEV CO LTD SER A SR NT	D	09/30/2023	SCHEDULED REDEMPTION		90,000	90,000	90,000	90,000						90,000				4,280	03/31/2035	3.C PL
P7077@-AF-1	NASSAU AIRPORT DEV CO LTD SR NT	D	09/30/2023	SCHEDULED REDEMPTION		120,000	120,000	120,000	120,000						120,000				6,300	11/30/2033	3.C PL
P7077@-AK-0	NASSAU AIRPORT DEVELOPMENT SER C SR NT	D	09/30/2023	SCHEDULED REDEMPTION		60,000	60,000	60,000	60,000						60,000				2,898	06/30/2035	3.C PL
63681#-AA-8	NATIONAL LOGISTICS AMAZON CTL PTC A1A		09/10/2023	SCHEDULED REDEMPTION		140,425	140,425	140,425	140,425						140,425				2,693	10/10/2042	1.D FE
638602-BP-6	NATIONWIDE BLDG SOCIETY SR NT 144A	D	07/24/2023	BANK OF AMERICA NA		4,813,050	5,000,000	4,981,150	4,994,463		1,186		1,186		4,995,649		(182,599)	(182,599)	197,708	07/21/2025	1.E FE
63935C-AB-7	NAVIENT STUDENT LN TR 2019-FA CL A2 144A		09/15/2023	SCHEDULED REDEMPTION		53,541	53,541	52,118	52,190		1,351		1,351		53,541				1,007	08/15/2068	1.A FE
63941J-AA-6	NAVIENT STUDENT LN TR 2019-GA CL A 144A		09/15/2023	SCHEDULED REDEMPTION		58,114	58,114	56,622	56,687		1,427		1,427		58,114				1,005	10/15/2068	1.A FE
63942J-AA-5	NAVIENT STUDENT LN TR 2021-CA CL A 144A		09/15/2023	SCHEDULED REDEMPTION		12,748	12,748	12,745	12,745		2		2		12,748				98	10/15/2069	1.A FE
63942B-AA-2	NAVIENT STUDENT LOAN TR 2021-A CL A 144A		09/15/2023	SCHEDULED REDEMPTION		5,996	5,996	5,995	5,995		1		1		5,996				36	05/15/2069	1.A FE
64131J-AL-0	NEUBERGER BERMAN LTD 2017-25A CL AR 144A	D	07/18/2023	SCHEDULED REDEMPTION		11,890	11,890	11,811	11,816		74		74		11,890				512	10/18/2029	1.A FE
643528-AF-9	NEW CENTURY ALT MTG 2006-ALT1 CL AF6		09/01/2023	SCHEDULED REDEMPTION		35,649	35,649	25,817			(25,817)		(25,817)				35,649	35,649	314	07/01/2036	1.A FM
62942Q-CS-0	NEW RES ADV REC 2020-T1 CL BT1 144A		08/15/2023	SCHEDULED REDEMPTION		3,686,000	3,686,000	3,685,994	3,685,999		1		1		3,686,000				44,611	08/15/2053	1.C FE
62942Q-CT-8	NEW RES ADV REC 2020-T1 CL CT1 144A		08/15/2023	SCHEDULED REDEMPTION		1,700,000	1,700,000	1,699,998	1,700,000		0		0		1,700,000				25,610	08/15/2053	1.F FE
62942Q-CU-5	NEW RES ADV REC 2020-T1 CL DT1 144A		08/15/2023	SCHEDULED REDEMPTION		7,501,000	7,501,000	7,500,995	7,500,999		1		1		7,501,000				149,943	08/15/2053	2.B FE
62942Q-CX-9	NEW RES ADV REC 2020-T2 CL BT2 144A		09/15/2023	SCHEDULED REDEMPTION		2,136,000	2,136,000	2,135,994	2,135,999		1		1		2,136,000				27,510	09/15/2053	1.C FE
62942Q-CY-7	NEW RES ADV REC 2020-T2 CL CT2 144A		09/15/2023	SCHEDULED REDEMPTION		3,727,000	3,727,000	3,726,993	3,726,999		1		1		3,727,000				60,435	09/15/2053	1.F FE
62942Q-CZ-4	NEW RES ADV REC 2020-T2 CL DT2 144A		09/15/2023	SCHEDULED REDEMPTION		4,500,000	4,500,000	4,499,991	4,499,999		1		1		4,500,000				96,259	09/15/2053	2.B FE
65023T-AJ-1	NEWARK BSL CLO 1 2016-1A CL A1R 144A	D	07/27/2023	SCHEDULED REDEMPTION		834,143	834,143	817,927	819,049		15,093		15,093		834,143				37,791	12/21/2029	1.A FE

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE PACIFIC LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
65339K-BP-4	NEXTERA ENERGY CAPITAL SR NT		09/11/2023	BANK OF AMERICA NA		300,786	300,000	300,750			(192)		(192)		300,558		228	228	9,682	03/01/2025	2.A FE
65412V-A*-7	NIGHTHAWK SOLAR FUNDING LLC SEC		09/30/2023	SCHEDULED REDEMPTION		409,636	409,636	409,636	409,636						409,636				10,354	12/31/2043	2.C PL
65412V-AA-4	NIGHTHAWK SOLAR FUNDING LLC SEC		09/30/2023	SCHEDULED REDEMPTION		497,250	497,250	497,250	497,250						497,250				12,419	09/30/2044	2.C PL
65557C-AY-9	NORDEA BANK ABP SR NT 144A	D	08/30/2023	MATURED		6,881,000	6,881,000	6,769,872	6,864,588		16,412		16,412		6,881,000				258,038	08/30/2023	1.F FE
65563#-AA-6	NORDIC HELIUM FUNDING, LLC CL A ABS		09/03/2023	SCHEDULED REDEMPTION		348,186	348,186	348,186	348,186						348,186				11,994	02/28/2032	1.G PL
65563#-AB-4	NORDIC HELIUM FUNDING, LLC CL B ABS		09/03/2023	SCHEDULED REDEMPTION		73,798	73,798	73,798	73,798						73,798				5,647	02/28/2032	4.B PL
666807-BG-6	NORTHROP GRUMMAN CORP SR NT		08/01/2023	MATURED		10,000,000	10,000,000	9,369,850	9,955,572		44,428		44,428		10,000,000				325,000	08/01/2023	2.A FE
62946A-AA-2	NP SPE II LLC 2016-1A CL A1 144A		09/20/2023	SCHEDULED REDEMPTION		244,282	244,282	244,282	244,282						244,282				7,359	04/20/2046	1.G FE
67077M-AZ-1	NUTRIEN LTD SR NT	A	09/13/2023	J P MORGAN SEC INC		1,148,344	1,150,000	1,151,106	1,151,031		(381)		(381)		1,150,650		(2,306)	(2,306)	57,673	11/07/2024	2.B FE
67389M-AC-5	OAKS MTG TR SER 2015-1 CL A3 144A		09/01/2023	SCHEDULED REDEMPTION		14,378	14,378	14,661	14,547		(169)		(169)		14,378				362	04/01/2046	1.A
67400A-AC-6	OAKS MTG TR SER 2015-2 CL A3 144A		09/01/2023	SCHEDULED REDEMPTION		24,978	24,978	25,029	25,011		(33)		(33)		24,978				643	10/01/2045	1.A
67502#-AA-6	OCEAN SPRAY (LAKEVILLE) CTL SER A-1		09/15/2023	SCHEDULED REDEMPTION		181,472	181,472	181,472	179,989		1,483		1,483		181,472				4,958	08/15/2036	2.C
67647E-AU-1	OCEANVIEW MTG TR 2021-5 CL A19 144A		09/01/2023	SCHEDULED REDEMPTION		182,031	182,031	181,889	181,910		120		120		182,031				3,266	10/01/2051	1.A
67097L-AH-9	OCP CLO LTD 2017-13A CL A1AR 144A	D	07/17/2023	SCHEDULED REDEMPTION		14,886	14,886	14,886	14,886						14,886				640	07/15/2030	1.A FE
675711-AA-3	OCTAGON INV PRTNRS 33 2017-1A CL A1 144A	D	07/20/2023	SCHEDULED REDEMPTION		56,450	56,450	56,450	56,450						56,450				2,549	01/20/2031	1.A FE
67591J-AL-6	OCTAGON PRTNRS CLO 29 2016-1A CL AR 144A	D	09/12/2023	APC DIRECT		9,977,700	10,000,000	9,664,600	9,673,786		36,297		36,297		9,710,083		267,617	267,617	551,709	01/24/2033	1.A FE
R7000*-AA-4	ODAL VINDKRAFTVERK AS SEC	B	09/30/2023	SCHEDULED REDEMPTION		64,293	64,293	72,240	64,293		805		805	7,142	72,240	(7,947)		(7,947)	1,455	06/30/2042	1.G PL
C6802@-AA-0	OILERS ENTERTAINMENT GROUP CA CORP SEC	B	09/30/2023	SCHEDULED REDEMPTION		116,076	116,076	124,170	116,076		197		197	7,897	124,170	(8,094)		(8,094)	2,685	06/30/2051	2.B PL
679574-AG-8	OLD DOMINION ELECTRIC NT		09/30/2023	SCHEDULED REDEMPTION		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				38,813	12/01/2028	1.E FE
68241F-AA-0	ONE LINCOLN STREET 2004-C3 CL A1 144A		07/11/2023	SCHEDULED REDEMPTION		16,015,541	16,015,541	15,371,119	15,991,698		23,843		23,843		16,015,541				530,553	10/11/2030	1.A FM
67113X-AU-4	ONSLOW BAY FIN LLC 2021-J1 CL A19 144A		09/01/2023	SCHEDULED REDEMPTION		249,582	249,582	251,493	251,296		(1,713)		(1,713)		249,582				4,555	05/01/2051	1.A
68389X-BU-8	ORACLE CORP SR NT		09/11/2023	SUSQUEHANNA FIN GROUP		342,956	375,000	374,194	374,492		80		80		374,571		(31,615)	(31,615)	9,975	04/01/2027	2.B FE
69145A-AB-4	OXFORD FIN FNDG TR 2019-1A CL A2 144A		09/15/2023	SCHEDULED REDEMPTION		802,161	802,161	802,161	802,161						802,161				24,555	02/15/2027	1.F FE
69144A-AA-7	OXFORD FIN FNDG TR 2020-1A CL A2 144A		09/15/2023	SCHEDULED REDEMPTION		1,709,577	1,709,577	1,721,720	1,715,085		(5,508)		(5,508)		1,709,577				36,279	02/15/2028	1.F FE
R7000#-AA-0	OYFJELLET WIND AS PROJECT ROCK SEC	B	09/30/2023	SCHEDULED REDEMPTION		157,471	157,471	175,968	157,471		1,972		1,972	16,525	175,968	(18,497)		(18,497)	2,562	09/14/2045	2.C PL
67108F-AN-6	OZLM FUNDING LTD 2013-4A CL A1R 144A	D	07/24/2023	SCHEDULED REDEMPTION		1,134,729	1,134,729	1,119,998	1,122,833		11,896		11,896		1,134,729				52,096	10/22/2030	1.A FE
67108L-AW-3	OZLM LTD 2014-6A CL A1S 144A	D	07/17/2023	SCHEDULED REDEMPTION		49,636	49,636	48,975			661		661		49,636				1,524	04/17/2031	1.A FE
67109U-AS-1	OZLM LTD 2015-11A CL A1R 144A	D	07/31/2023	VARIOUS		2,497,289	2,497,289	2,474,311	2,487,367		9,922		9,922		2,497,289				115,308	10/30/2030	1.A FE
67111N-AA-2	OZLM LTD 2017-17A CL A1 144A	D	07/20/2023	SCHEDULED REDEMPTION		2,553,343	2,553,343	2,510,074	2,512,399		40,944		40,944		2,553,343				116,464	07/20/2030	1.A FE
67112A-AA-9	OZLM LTD 2017-21A CL A1 144A	D	07/20/2023	SCHEDULED REDEMPTION		166,988	166,988	165,067			1,920		1,920		166,988				5,189	01/20/2031	1.A FE
67112G-AA-6	OZLM LTD 2018-18A CL A 144A	D	07/17/2023	SCHEDULED REDEMPTION		22,604	22,604	22,123	22,185		419		419		22,604				982	04/15/2031	1.A FE
67111V-AC-0	OZLM LTD 2018-22A CL A1 144A	D	07/17/2023	SCHEDULED REDEMPTION		63,014	63,014	62,919	62,919		95		95		63,014				2,761	01/17/2031	1.A FE
69418*-AK-7	PACE LOAN GRP 2019-1 CL A-11 NT		08/15/2023	SCHEDULED REDEMPTION		9,063	9,063	9,063							9,063				309	12/15/2032	1.C PL
69418*-AL-5	PACE LOAN GRP 2019-1 CL A-11 NT		08/15/2023	SCHEDULED REDEMPTION		141,987	141,987	141,987							141,987				766	12/15/2032	1.C PL
69418*-AG-6	PACE LOAN GRP 2019-1 CL A-7 NT		08/15/2023	SCHEDULED REDEMPTION		47,928	47,928	47,928	47,928						47,928				1,989	12/15/2032	1.C PL
69410T-AA-3	PACEWELL 8 TR 2023-1 CL A 144A		08/10/2023	SCHEDULED REDEMPTION		35,572	35,572	34,042			1,529		1,529		35,572				674	02/10/2043	1.A FE
69512E-GB-5	PACIFICORP 1ST MTG MTN D8/16/93 F SECD		08/16/2023	MATURED		5,200,000	5,200,000	5,453,396	5,215,368		(15,368)		(15,368)		5,200,000				329,420	08/16/2023	1.E FE
69702Q-AA-6	PALMER SQ LN FD LTD 2022-5A CL A1 144A	D	08/28/2023	VARIOUS		1,140,550	1,140,550	1,130,286	1,132,051		3,745		3,745		1,135,796		4,755	4,755	58,660	01/15/2031	1.A FE
69701E-AA-4	PALMER SQ LN FDG LTD 2020-1A CL A1 144A	D	08/21/2023	SCHEDULED REDEMPTION		56,158	56,158	56,164	56,158						56,158				1,254	02/20/2028	1.A FE
69702B-AA-9	PALMER SQ LN FDG LTD 2021-3A CL A1 144A	D	07/20/2023	SCHEDULED REDEMPTION		126,148	126,148	125,833	126,148						126,148				4,998	07/20/2029	1.A FE
69702D-AA-5	PALMER SQ LN FNDG LTD 2021-2A CL A1 144A	D	08/21/2023	SCHEDULED REDEMPTION		236,314	236,314	235,484	236,314						236,314				8,957	05/20/2029	1.A FE
69702H-AA-6	PALMER SQ LN FNDG LTD 2021-4A CL A1 144A	D	07/17/2023	SCHEDULED REDEMPTION		104,194	104,194	104,194	104,194						104,194				4,352	10/15/2029	1.A FE
69701Y-AA-0	PALMER SQUARE LTD 2021-1A CL A1 144A	D	07/20/2023	SCHEDULED REDEMPTION		137,922	137,922	136,819	137,009		913		913		137,922				5,925	04/20/2029	1.A FE
698525-AA-0	PANOCHE ENERGY CENTER SEC 144A		08/31/2023	SCHEDULED REDEMPTION		881,042	881,042	908,849	896,619		(15,577)		(15,577)		881,042				60,660	07/31/2029	3.C FE
69915X-AL-0	PARALLEL LTD 2017-1A CL A1R 144A	D	07/20/2023	SCHEDULED REDEMPTION		247,021	247,021	245,506			1,515		1,515		247,021				7,527	07/20/2029	1.A FE
693304-AG-2	PECO ENERGY CO 1ST MTG		08/01/2023	TRANSFER TO SA		9,991,212	10,000,000	9,984,400	9,990,874		337		337		9,991,212				442,500	05/01/2034	1.F FE
705322-A@-4	PEDERNALES ELEC 1ST MTG		09/15/2023	SCHEDULED REDEMPTION		833,333	833,333	833,333	833,333						833,333				9,750	09/15/2051	1.D
69421*-AE-6	PEQ 2020 LLC TERM NT SER 2020-1 CLA-5		09/30/2023	SCHEDULED REDEMPTION		264,526	264,526	264,526	264,526						264,526				5,423	10/26/2031	1.C PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
69421*-AG-1	PEQ 2020 LLC TERM NT SER 2020-1 CLA-7		09/30/2023	SCHEDULED REDEMPTION		14,612	14,612	14,612							14,612				132	12/15/2030	1.C Z
G7047B-AA-6	PERU PAYROLL DEDUCTION ZERO SR SEC	D	09/01/2023	SCHEDULED REDEMPTION		251,619	251,619	157,891	210,855		40,765		40,765		251,619					11/01/2029	2.B FE
716743-AJ-8	PETRONAS CAPITAL LTD CO GUARNT 144A	D	07/24/2023	WELLS FARGO BANK, N.A.		2,175,165	2,250,000	2,230,313	2,245,019		1,244		1,244		2,246,263		(71,098)	(71,098)	67,375	03/18/2025	1.G FE
718546-AR-5	PHILLIPS 66 CO GUARNT		07/25/2023	GOLDMAN, SACHS & CO		3,321,920	3,500,000	3,496,500	3,498,016		199		199		3,498,215		(176,295)	(176,295)	118,300	03/15/2028	2.A FE
718547-AD-4	PHILLIPS 66 CO GUARNT		07/25/2023	GOLDMAN, SACHS & CO		4,840,750	5,000,000	4,999,660			44		44		4,999,704		(158,954)	(158,954)	81,113	02/15/2025	2.A FE
72703P-AD-5	PLANET FITNESS 2022-1A CL A2I 144A		09/05/2023	SCHEDULED REDEMPTION		50,000	50,000	50,000	50,000						50,000				1,219	12/05/2051	2.B FE
73102Q-AA-4	POLAR TANKERS INC 144A		09/30/2023	VARIOUS		(611,987)	(611,987)	(625,938)	(619,482)		7,495		7,495		(611,987)				18,752	05/10/2037	1.F FE
73943#-AD-5	PRAIRIE BREEZE CLASS B HOLDINGS LLC SEC		09/30/2023	SCHEDULED REDEMPTION		91,809	91,809	91,809	91,809						91,809				2,444	05/01/2039	2.C PL
74101#-AB-5	PRESIDIO FINANCE, LLC CL-A2 ABS		07/18/2023	CALLED @ 101.852		15,443,715	15,162,830	15,162,830	15,162,830						15,162,830				783,901	12/20/2036	2.A PL
74160M-GN-6	PRIME MORTGAGE TRUST 2005-1 CL 1A5		09/01/2023	SCHEDULED REDEMPTION		316,170	316,170	316,074	316,127		43		43		316,170				12,968	03/01/2035	2.B FM
74160M-MR-0	PRIME MORTGAGE TRUST 2005-5 CL 2A3		09/01/2023	SCHEDULED REDEMPTION		37,218	37,297	34,963	37,297		(79)		(79)		37,218				1,449	11/01/2035	5.A FM
74332X-AA-9	PROGRESS RES TR 2022-SFR4 CL A 144A		07/01/2023	SCHEDULED REDEMPTION		8,132	8,132	8,129	8,130		3		3		8,132				241	05/01/2041	1.A FE
74332Y-AA-7	PROGRESS RES TR 2022-SFR5 CL A 144A		09/01/2023	SCHEDULED REDEMPTION		36,039	36,039	35,814	35,835		203		203		36,039				1,203	06/01/2039	1.A FE
74333W-AE-2	PROGRESS RES TR MSFR-10 CL C 144A		09/01/2023	SCHEDULED REDEMPTION		16,305	16,305	16,304	16,304		1		1		16,305				333	12/01/2040	1.G FE
74333W-AG-7	PROGRESS RES TR MSFR-10 CL D 144A		09/01/2023	SCHEDULED REDEMPTION		15,817	15,817	15,817	15,817		0		0		15,817				351	12/01/2040	2.C FE
74352*-AA-7	PROJECT BLUEJAY AMAZON CTL		09/10/2023	SCHEDULED REDEMPTION		173,704	173,704	173,704	173,704						173,704				2,408	01/10/2041	1.E
74352@-AA-5	PROJECT DIXIE AMAZON MARKHAM IL CTL PTC		09/10/2023	SCHEDULED REDEMPTION		172,500	172,500	172,500	172,500						172,500				3,713	10/10/2041	1.E
743874-AJ-8	PROVIDENT FDNG MTG TRU 2020-1 CL A5 144A		09/01/2023	SCHEDULED REDEMPTION		59,816	59,816	60,443	59,810		7		7		59,816				1,296	02/01/2050	1.A
74387M-AN-9	PROVIDENT FUNDING 2021-J1 CL A14 144A		09/01/2023	SCHEDULED REDEMPTION		313,974	313,974	313,729	313,759		215		215		313,974				5,784	10/01/2051	1.A
693652-AB-5	PSMC 2018-1 TR 2020-2 CL A2 144A		09/01/2023	SCHEDULED REDEMPTION		143,604	143,604	147,509	146,593		(2,989)		(2,989)		143,604				3,124	05/01/2050	1.A
746246-AB-3	PUREWEST FUNDING II LLC SER A-2		09/05/2023	VARIOUS		2,385,248	2,385,248	2,385,248	2,385,248						2,385,248				73,407	12/05/2037	2.A FE
746245-AA-7	PUREWEST FUNDING LLC 2021-1 CL A1 144A		09/20/2023	SCHEDULED REDEMPTION		156,559	156,559	151,232	151,793		4,765		4,765		156,559				4,624	12/22/2036	1.G FE
746246-AA-5	PUREWEST FUNDING LLC 2022-1 CL A1 144A		09/05/2023	SCHEDULED REDEMPTION		1,017,257	1,017,257	1,017,257	1,017,257						1,017,257				42,705	12/05/2037	1.G FE
746245-A*-0	PUREWEST FUNDING LLC SER A-2		09/20/2023	SCHEDULED REDEMPTION		571,773	571,773	571,773	571,773						571,773				18,400	12/19/2036	1.G FE
74735K-2B-7	QTEL INTL FIN CO GUARNT 144A	D	07/25/2023	BANK OF AMERICA NA		2,887,500	3,000,000	2,965,020	2,985,781		1,462		1,462		2,987,242		(99,742)	(99,742)	115,281	01/31/2028	1.F FE
750731-AA-9	RAIDERS FOOTBALL CLUB NV SR NT PTC CTL		09/10/2023	SCHEDULED REDEMPTION		47,370	47,370	47,370	47,370						47,370				1,182	02/10/2049	2.A
75101#-AF-3	RAISA FUNDING I LLC ABS CL A		09/15/2023	SCHEDULED REDEMPTION		872,425	872,425	872,425							872,425				9,170	06/15/2038	1.F PL
75101#-AG-1	RAISA FUNDING I LLC ABS CL C		09/15/2023	SCHEDULED REDEMPTION		453,347	453,347	453,347							453,347				7,856	06/15/2038	3.C PL
75101#-AC-0	RAISA FUNDING LLC ABS CL A		09/15/2023	SCHEDULED REDEMPTION		1,643,154	1,643,154	1,643,154	1,643,154						1,643,154				64,555	04/15/2037	1.F FE
75101#-AD-8	RAISA FUNDING LLC ABS CL B		09/15/2023	SCHEDULED REDEMPTION		156,950	156,950	156,950	156,950						156,950				7,706	04/15/2037	2.B PL
75101#-AE-6	RAISA FUNDING LLC ABS CL C		09/15/2023	SCHEDULED REDEMPTION		416,361	416,361	416,361	416,361						416,361				31,253	04/15/2037	3.C PL
74922R-AP-5	RALI 2006-QS1 CL 3A1		09/01/2023	VARIOUS		(94,449)	(93,130)	(65,436)	(94,448)		(1)		(1)		(94,449)				85	12/01/2023	6. FM
75405U-AA-4	RAS LAFFAN LNG 3 SR SEC 144A	D	09/30/2023	SCHEDULED REDEMPTION		96,000	96,000	84,960	93,125		2,875		2,875		96,000				2,802	09/30/2027	1.D FE
75409J-BG-1	RATE MTG TR 2021-J1 CL A31 144A		09/01/2023	SCHEDULED REDEMPTION		38,284	38,284	38,445	38,428		(144)		(144)		38,284				691	07/01/2051	1.A
75513E-CQ-2	RAYTHEON TECH CORP SR NT		09/14/2023	BARCLAYS CAPITAL INC		247,693	250,000	249,930			12		12		249,942		(2,250)	(2,250)	6,979	02/27/2026	2.A FE
75513E-CR-0	RAYTHEON TECH CORP SR NT		07/27/2023	MORGAN STANLEY CPTL		499,010	500,000	497,033			98		98		497,130		1,880	1,880	11,015	02/27/2033	2.A FE
749389-AA-0	RCKT MTG TRUST 2020-1 CL A1 144A		09/01/2023	SCHEDULED REDEMPTION		141,344	141,344	142,912	142,868		(1,524)		(1,524)		141,344				3,129	02/01/2050	1.A
749389-AN-2	RCKT MTG TRUST 2020-1 CL A13 144A		09/01/2023	SCHEDULED REDEMPTION		76,888	76,888	77,453	77,316		(428)		(428)		76,888				1,538	02/01/2050	1.A
756109-AR-5	REALTY INCOME CORP SR NT		07/28/2023	J P MORGAN SEC INC		4,826,250	5,000,000	4,974,950	4,990,752		1,332		1,332		4,992,084		(165,834)	(165,834)	163,854	10/15/2026	1.G FE
75620T-AW-8	RECETTE CLO LLC 2015-1A CL ARR 144A	D	07/19/2023	BANK OF AMERICA NA		7,988,625	8,100,000	7,832,700	7,912,846		22,080		22,080		7,934,925		53,700	53,700	360,443	04/20/2034	1.A FE
756250-AE-9	RECKITT BENCKISER TSY CO GUARNT 144A	D	07/28/2023	J P MORGAN SEC INC		4,866,747	5,222,000	4,791,446	5,008,103		2,014		2,014		5,010,117		(143,370)	(143,370)	93,561	06/26/2027	1.G FE
G7444@-AA-8	RED DORSAL FINANCE SER 2015-1 SR NT	D	07/12/2023	SCHEDULED REDEMPTION		241,020	241,020	241,020	241,020						241,020				10,620	10/12/2031	2.C FE
75888K-AA-2	REGATTA VIII FD CLO 2017-1A CL A 144A	D	07/17/2023	SCHEDULED REDEMPTION		205,026	205,026	203,847	201,226		3,800		3,800		205,026				6,783	10/17/2030	1.A FE
75884E-AA-0	REGATTA XVIII FD CLO 2021-1A CL A1 144A	D	07/19/2023	MORGAN STANLEY CPTL		1,480,425	1,500,000	1,469,775			2,229		2,229		1,472,004		8,421	8,421	1,112	01/15/2034	1.A FE
759351-AL-3	REINS GRP OF AMER MTN DTD 09/24/13		09/15/2023	MATURED		14,635,000	14,635,000	14,964,021	14,663,960		(28,960)		(28,960)		14,635,000				687,845	09/15/2023	2.A FE
74949L-AC-6	RELX CAPITAL INC CO GUARNT	D	07/28/2023	J P MORGAN SEC INC		4,783,750	5,000,000	4,941,950	4,981,015		(16,588)		(16,588)		4,964,427		(180,677)	(180,677)	173,889	03/18/2029	2.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
760759-AQ-3	REPUBLIC SVCS INC SR NT		07/25/2023	GOLDMAN, SACHS & CO		4,817,250	5,000,000	4,776,600	4,986,015		(29,451)		(29,451)		4,956,565		(139,315)	(139,315)	138,667	03/15/2025	2.A FE
760759-AT-7	REPUBLIC SVCS INC SR NT		07/28/2023	J P MORGAN SEC INC		4,801,800	5,000,000	4,926,450	4,955,088		4,415		4,415		4,959,504		(157,704)	(157,704)	140,444	05/15/2028	2.A FE
760985-R3-7	RESIDENTIAL ASSET MTG PD 2004-R CL MII1		09/25/2023	SCHEDULED REDEMPTION		6,967	6,967	5,887	6,829		138		138		6,967				272	02/25/2034	1.A FM
76111X-P2-3	RESIDENTIAL FUNDING MTG SEC I 2006-S3 A4		09/01/2023	SCHEDULED REDEMPTION		36,434	46,591	41,645	36,437		(3)		(3)		36,434				1,892	03/01/2036	5.A FM
761713-BG-0	REYNOLDS AMERICAN INC CO GUARNT	C	08/16/2023	TENDER @ 98.101		3,798,505	3,801,000	3,789,483	3,797,693		812		812		3,798,505				114,642	06/12/2025	2.B FE
G1263#-AA-7	RIDLEY TERMINALS SEC	A	09/30/2023	SCHEDULED REDEMPTION		460,128	460,128	448,624	435,774		24,354		24,354		460,128				20,899	12/22/2027	3.C Z
76912*-AA-5	RIVERSIDE ENERGY MICHIGAN ABS I LLC		09/10/2023	SCHEDULED REDEMPTION		948,229	948,229	948,229	948,229						948,229				32,562	04/10/2037	2.B PL
775109-BZ-3	ROGERS COMMS IN CO GUARNT 144A	A	07/27/2023	EXCHANGE		9,904,083	10,000,000	9,899,700	9,902,231		1,851		1,851		9,904,083				390,000	03/15/2042	2.C FE
775109-CA-7	ROGERS COMMS IN CO GUARNT 144A	A	07/27/2023	EXCHANGE		1,486,910	1,500,000	1,478,085	1,482,497		4,414		4,414		1,486,910				38,350	03/15/2025	2.C FE
775109-CC-3	ROGERS COMMS IN CO GUARNT 144A	A	07/27/2023	EXCHANGE		14,970,438	15,000,000	14,966,550	14,968,800		1,638		1,638		14,970,438				494,000	03/15/2032	2.C FE
775109-CD-1	ROGERS COMMS IN CO GUARNT 144A	A	07/27/2023	EXCHANGE/VARIOUS		10,447,990	10,575,000	10,460,473	10,461,937		1,070		1,070		10,463,007		(15,017)	(15,017)	416,884	03/15/2052	2.C FE
74988L-AA-2	RRAM 2018-3A CL A1R2 144A	D	07/17/2023	SCHEDULED REDEMPTION		37,150	37,150	36,946	37,150						37,150				1,633	01/15/2030	1.A FE
785592-AJ-5	SABINE PASS LIQUEFACTION SR SEC		09/29/2023	CALLED @ 100.000		3,900,000	3,900,000	3,900,000	3,900,000						3,900,000				143,079	05/15/2024	2.A FE
80287H-AB-4	SANTANDER DR AUTO REC 2022-5 CL A2		09/15/2023	SCHEDULED REDEMPTION		389,157	389,157	389,133	389,137		20		20		389,157				5,700	01/15/2025	1.A FE
80287G-AB-6	SANTANDER DR AUTO REC 2023-1 CL A2		09/15/2023	SCHEDULED REDEMPTION		374,702	374,702	374,687			15		15		374,702				12,193	05/15/2026	1.A FE
80287J-AB-0	SANTANDER DR AUTO REC 2023-2 CL A2		09/15/2023	SCHEDULED REDEMPTION		125,629	125,629	125,624			6		6		125,629				2,417	03/16/2026	1.A FE
80285V-AD-1	SANTANDER DRIVE AUTO REC 2021-4 CL B		09/15/2023	SCHEDULED REDEMPTION		667,292	667,292	667,217	667,256		35		35		667,292				4,232	06/15/2026	1.A FE
802918-AB-8	SANTANDER DRIVE AUTO REC 2022-6 CL A2		09/15/2023	SCHEDULED REDEMPTION		376,458	376,458	376,451	376,454		4		4		376,458				10,635	05/15/2025	1.A FE
80287F-AB-8	SANTANDER DRIVE AUTO REC 2022-7 CL A2		09/15/2023	SCHEDULED REDEMPTION		411,900	411,900	411,928	411,892		8		8		411,900				12,579	01/15/2026	1.A FE
80287E-AE-5	SANTANDER DRIVE AUTO RECV 2021-3 CL C		09/15/2023	SCHEDULED REDEMPTION		124,942	124,942	125,216	125,083		(141)		(141)		124,942				1,252	09/15/2027	1.A FE
L8038*-AA-4	SBM BALEIA AZUL SR SEC NT	D	09/15/2023	SCHEDULED REDEMPTION		328,000	328,000	328,000	328,000						328,000				13,530	09/15/2027	3.C
17029P-AA-3	SE CHOCTAW LLC SR NT SER 1		07/01/2023	VARIOUS		(577,206)	937,241	(322,982)	289,607		(135,724)		(135,724)		(577,206)					12/15/2031	6. FE
81744F-AZ-0	SEQUOIA MTG TR 2004-3 CL A		09/20/2023	SCHEDULED REDEMPTION		6,757	6,757	6,284	6,643		114		114		6,757				249	05/20/2034	1.A FM
81744F-BF-3	SEQUOIA MTG TR 2004-4 CL A		09/20/2023	SCHEDULED REDEMPTION		46,749	46,749	43,837	45,089		1,660		1,660		46,749				1,746	05/20/2034	1.A FM
81744L-AZ-7	SEQUOIA MTG TR 2007-2 CL 1A2		09/20/2023	SCHEDULED REDEMPTION		26,035	26,035	22,651	23,881		2,154		2,154		26,035				1,009	06/20/2036	1.A FM
81745N-AR-0	SEQUOIA MTG TR 2014-1 CL 2A5 144A		09/01/2023	SCHEDULED REDEMPTION		5,661	5,661	5,734	5,728		(67)		(67)		5,661				164	04/01/2044	1.A
81733Y-AA-7	SEQUOIA MTG TR 2015-2 CL A1 144A		09/01/2023	SCHEDULED REDEMPTION		42,745	42,745	43,734	43,724		(979)		(979)		42,745				1,078	05/01/2045	1.A
81746L-AA-0	SEQUOIA MTG TR 2015-3 CL A1 144A		09/01/2023	SCHEDULED REDEMPTION		44,288	44,288	44,482	44,420		(132)		(132)		44,288				1,120	07/01/2045	1.A
81746L-AU-6	SEQUOIA MTG TR 2015-3 CL A19 144A		09/01/2023	SCHEDULED REDEMPTION		16,889	16,889	16,877	16,879		10		10		16,889				427	07/01/2045	1.A
81746R-AA-7	SEQUOIA MTG TR 2016 CL 2A1 144A		09/01/2023	SCHEDULED REDEMPTION		291,657	291,657	299,755	299,352		(7,695)		(7,695)		291,657				6,923	08/01/2046	1.A
81746N-AA-6	SEQUOIA MTG TR 2016-3 CL A1 144A		09/01/2023	SCHEDULED REDEMPTION		21,102	21,102	21,791	21,590		(488)		(488)		21,102				535	11/01/2046	1.A
81746K-AA-2	SEQUOIA MTG TR 2017-2 CL A1 144A		09/01/2023	SCHEDULED REDEMPTION		93,860	93,860	94,637	94,456		(596)		(596)		93,860				2,234	02/01/2047	1.A
81746X-AA-4	SEQUOIA MTG TR 2017-3 CL A1 144A		09/01/2023	SCHEDULED REDEMPTION		17,468	17,468	17,356	17,381		87		87		17,468				454	04/01/2047	1.A
81745X-AA-5	SEQUOIA MTG TR 2017-4 CL A1 144A		09/01/2023	SCHEDULED REDEMPTION		156,347	156,347	159,890	159,744		(3,397)		(3,397)		156,347				4,087	07/01/2047	1.A
81746Q-AU-5	SEQUOIA MTG TR 2018-2 CL A19 144A		09/01/2023	SCHEDULED REDEMPTION		22,462	22,462	22,451	22,454		8		8		22,462				577	02/01/2048	1.A
81746V-AU-4	SEQUOIA MTG TR 2018-3 CL A19 144A		09/01/2023	SCHEDULED REDEMPTION		42,796	42,796	41,960	42,160		636		636		42,796				1,114	03/01/2048	1.A
81747J-AA-4	SEQUOIA MTG TR 2018-6 CL A1 144A		09/01/2023	SCHEDULED REDEMPTION		8,369	8,369	8,418	8,410		(41)		(41)		8,369				242	07/01/2048	1.A
81747W-AA-5	SEQUOIA MTG TR 2018-7 CL A1 144A		09/01/2023	SCHEDULED REDEMPTION		56,053	56,053	56,044	56,046		6		6		56,053				1,678	09/01/2048	1.A
81747D-AA-7	SEQUOIA MTG TR 2018-CH1 CL A1 144A		09/01/2023	SCHEDULED REDEMPTION		20,156	20,156	20,483	20,395		(240)		(240)		20,156				582	03/01/2048	1.A
81747D-AU-3	SEQUOIA MTG TR 2018-CH1 CL A19 144A		09/01/2023	SCHEDULED REDEMPTION		29,492	29,492	29,852	29,756		(263)		(263)		29,492				851	03/01/2048	1.A
81747L-AA-9	SEQUOIA MTG TR 2018-CH4 CL A1 144A		08/01/2023	SCHEDULED REDEMPTION		12,845	12,845	13,015	12,919		(74)		(74)		12,845				305	10/01/2048	1.A
81746Y-AA-2	SEQUOIA MTG TR 2019-2 CL A1 144A		09/01/2023	SCHEDULED REDEMPTION		67,221	67,221	68,503	68,483		(1,262)		(1,262)		67,221				1,848	06/01/2049	1.A
81746Y-AU-8	SEQUOIA MTG TR 2019-2 CL A19 144A		09/01/2023	SCHEDULED REDEMPTION		24,937	24,937	25,310	25,228		(291)		(291)		24,937				685	06/01/2049	1.A
81748B-AB-8	SEQUOIA MTG TR 2019-3 CL A2 144A		09/01/2023	SCHEDULED REDEMPTION		87,915	87,915	89,467	89,381		(1,467)		(1,467)		87,915				2,282	09/01/2049	1.A
81748B-AV-4	SEQUOIA MTG TR 2019-3 CL A20 144A		09/01/2023	SCHEDULED REDEMPTION		73,366	73,366	74,341	74,287		(921)		(921)		73,366				1,904	09/01/2049	1.A
81743A-AA-7	SEQUOIA MTG TR 2019-5 CL A1 144A		09/01/2023	SCHEDULED REDEMPTION		488,601	488,601	497,151	496,921		(8,320)		(8,320)		488,601				12,545	12/01/2049	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
81743A-AU-3	SEQUOIA MTG TR 2019-5 CL A19 144A		09/01/2023	SCHEDULED REDEMPTION		63,274	63,274	64,065	63,860		(587)		(587)		63,274				1,625	12/01/2049	1.A
81747C-AA-9	SEQUOIA MTG TR 2019-CH2 CL A1 144A		09/01/2023	SCHEDULED REDEMPTION		65,270	65,270	67,163	67,006		(1,736)		(1,736)		65,270				2,200	08/01/2049	1.A
81748G-AA-9	SEQUOIA MTG TR 2019-CH3 CL A1 144A		09/01/2023	SCHEDULED REDEMPTION		13,271	13,271	13,527	13,495		(224)		(224)		13,271				384	09/01/2049	1.A
81748M-AA-6	SEQUOIA MTG TR 2020-1 CL A1 144A		09/01/2023	SCHEDULED REDEMPTION		66,925	66,925	68,462	68,413		(1,487)		(1,487)		66,925				1,723	02/01/2050	1.A
81748M-AU-2	SEQUOIA MTG TR 2020-1 CL A19 144A		09/01/2023	SCHEDULED REDEMPTION		12,930	12,930	13,187	13,118		(188)		(188)		12,930				333	02/01/2050	1.A
81748K-AA-0	SEQUOIA MTG TR 2020-2 CL A1 144A		09/01/2023	SCHEDULED REDEMPTION		145,562	145,562	149,156	149,021		(3,459)		(3,459)		145,562				3,546	03/01/2050	1.A
81748K-BN-1	SEQUOIA MTG TR 2020-2 CL A19 144A		09/01/2023	SCHEDULED REDEMPTION		58,225	58,225	59,480	59,800		(1,575)		(1,575)		58,225				1,418	03/01/2050	1.A
81748W-AU-0	SEQUOIA MTG TR 2021-4 CL A19 144A		09/01/2023	SCHEDULED REDEMPTION		316,358	316,358	319,819	319,445		(3,086)		(3,086)		316,358				5,622	06/01/2051	1.A
81748X-AU-8	SEQUOIA MTG TR 2021-5 CL A19 144A		09/01/2023	SCHEDULED REDEMPTION		97,772	97,772	98,108	98,067		(295)		(295)		97,772				1,739	07/01/2051	1.A
81748C-AU-4	SEQUOIA MTG TR 2021-9 CL A19 144A		09/01/2023	SCHEDULED REDEMPTION		121,942	121,942	121,027	121,113		829		829		121,942				2,183	01/01/2052	1.A FE
81761T-AA-3	SERVICEMSTR BRANDS 2020-1 CL A2I 144A		07/30/2023	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000				107	01/30/2051	2.C FE
81761T-AG-0	SERVICEMSTR BRANDS 2021-1 CL A2II 144A		07/30/2023	SCHEDULED REDEMPTION		50,000	50,000	50,000	50,000						50,000				1,167	07/30/2051	2.C FE
78396Y-AB-9	SESAC FINANCE 2022-1 CL A2 144A		07/25/2023	SCHEDULED REDEMPTION		22,500	22,500	21,904	21,907		593		593		22,500				928	07/25/2052	2.C FE
78396Y-AA-1	SESAC FINANCE, LLC 2019-1 CL A2 144A		07/25/2023	SCHEDULED REDEMPTION		25,000	25,000	25,992	25,781		(781)		(781)		25,000				978	07/25/2049	2.C FE
81881Q-AS-5	SHACKLETON CLO LTD 2013-3A CL AR 144A	D	07/17/2023	SCHEDULED REDEMPTION		46,045	46,045	45,642			403		403		46,045				1,423	07/15/2030	1.A FE
81881J-AC-6	SHACKLETON CLO LTD 2014-5RA CL A 144A	D	08/07/2023	SCHEDULED REDEMPTION		135,774	135,774	132,451	133,684		2,090		2,090		135,774				6,173	05/07/2031	1.A FE
82281E-AA-5	SHELLPOINT CO-ORIG TR 2016-1 CL 1A1 144A		09/01/2023	SCHEDULED REDEMPTION		62,070	62,070	62,710	62,554		(484)		(484)		62,070				1,525	11/01/2046	1.A
82436*-AA-0	SHERWIN-WILLIAMS WINTER HAVEN FL CTL		09/15/2023	SCHEDULED REDEMPTION		127,743	127,743	127,743	127,743						127,743				4,291	06/15/2038	1.F PL
90228#-AA-1	SHORT HILLS CTL PTC		09/10/2023	SCHEDULED REDEMPTION		2,806	2,806	2,806	2,806						2,806				76	04/10/2056	1.D PL
826525-AB-3	SIERRA REC FDG CO 2020-2A CL B 144A		09/20/2023	SCHEDULED REDEMPTION		342,555	342,555	342,465	342,479		76		76		342,555				5,735	07/20/2037	1.F FE
82652T-AB-1	SIERRA REC FDG CO 2022-1A CL B 144A		09/20/2023	SCHEDULED REDEMPTION		1,285,765	1,285,765	1,285,704	1,285,708		58		58		1,285,765				32,943	10/20/2038	1.F FE
82650T-AB-3	SIERRA REC FDG CO 2022-2A CL B 144A		09/20/2023	SCHEDULED REDEMPTION		488,528	488,528	488,448	488,458		70		70		488,528				17,579	06/20/2040	1.F FE
826934-AA-9	SIERRA REC FDG CO 2022-3A CL A 144A		09/20/2023	SCHEDULED REDEMPTION		942,367	942,367	942,109	942,095		272		272		942,367				39,436	07/20/2039	1.A FE
826934-AB-7	SIERRA REC FDG CO 2022-3A CL B 144A		09/20/2023	SCHEDULED REDEMPTION		2,827,100	2,827,100	2,826,536	2,826,505		596		596		2,827,100				128,252	07/20/2039	1.F FE
82667C-AA-3	SIGNAL RAIL I LLC 2021-1 CL A 144A		09/17/2023	SCHEDULED REDEMPTION		86,045	86,045	86,004	86,010		35		35		86,045				1,386	08/17/2051	1.F FE
827551-AL-6	SILVER CREEK CLO 2014-1A CL AR 144A	C	07/20/2023	SCHEDULED REDEMPTION		218,137	218,137	216,705	217,063		1,073		1,073		218,137				9,933	07/20/2030	1.A FE
83368R-AM-4	SOCIETE GENERALE SR NT 144A	D	09/14/2023	SOCIETE GENERALE		4,734,300	5,000,000	4,987,000	4,991,847		903		903		4,992,750		(258,450)	(258,450)	240,139	09/14/2028	2.B FE
78471K-AE-1	SOFI MTG TR 2016-1A CL 1A4 144A		09/01/2023	SCHEDULED REDEMPTION		65,741	65,741	60,711	60,760		4,981		4,981		65,741				1,426	11/01/2046	1.A
86744X-AA-5	SOL IV ISSUER, LLC 2022-1 CL A 144A		07/30/2023	SCHEDULED REDEMPTION		91,605	91,605	88,354	88,487		3,118		3,118		91,605				3,401	04/30/2057	1.G FE
83546D-AG-3	SONIC CAPITAL LLC 2020-1A CL A2I 144A		09/20/2023	SCHEDULED REDEMPTION		42,500	42,500	42,500	42,500						42,500				1,180	01/20/2050	2.B FE
83546D-AQ-1	SONIC CAPITAL LLC 2021-1A CL A2II 144A		09/20/2023	SCHEDULED REDEMPTION		44,000	44,000	44,000	44,000						44,000				838	08/20/2051	2.B FE
83609T-AA-5	SOUND POINT CLO LTD 2017-4A CL A1 144A	D	07/20/2023	SCHEDULED REDEMPTION		558,893	558,893	548,298	549,497		9,396		9,396		558,893				24,942	01/21/2031	1.A FE
84055*-AE-8	SOUTH TEXAS ELEC SR SEC SER 2018A		08/15/2023	SCHEDULED REDEMPTION		400,000	400,000	400,000	400,000						400,000				16,640	08/15/2048	1.F
842400-HH-9	SOUTHERN CAL EDISON 1ST MTG SER J		08/01/2023	MATURED		1,550,000	1,550,000	1,550,000	1,550,000						1,550,000				10,850	08/01/2023	1.G FE
846031-AN-2	SOUTHWICK PARK CLO 2019-4A CL A1R 144A	D	08/24/2023	CITIGROUP GLOBAL MKT		3,732,488	3,750,000	3,662,925	3,670,191		20,836		20,836		3,691,027		41,461	41,461	192,650	07/20/2032	1.A FE
84610W-AB-1	SOVRAN ACQUISITION LP CO GUARNT		07/25/2023	EXCHANGE		29,945,271	30,000,000	29,834,100	29,935,326		9,945		9,945		29,945,271				1,120,000	07/01/2026	2.B FE
84611#-AE-1	SOVRAN SELF STORAGE, INC. SER E SR NT		07/20/2023	CALLED @ 100.000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				532,628	04/08/2024	2.B
84858D-AA-6	SPIRIT AIR 2015-1 PTT A PTC SER A		07/31/2023	BAIRD, ROBERT W. & CO		81,499	88,107	88,107	88,107						88,107		(6,608)	(6,608)	3,020	04/01/2028	2.B FE
84860*-AB-9	SPIRITS OF ST LOUIS BASKETBALL CLUB LLC		09/30/2023	SCHEDULED REDEMPTION		123,131	123,131	123,131	123,131						123,131				3,555	06/30/2036	2.C PL
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL CLUB LLC		09/30/2023	SCHEDULED REDEMPTION		128,304	128,304	128,304	128,304						128,304				5,100	06/30/2036	2.C PL
85208N-AD-2	SPRINT SPECTRUM / SPEC I SR SEC 144A		09/20/2023	VARIOUS		289,434	289,434	302,455	301,056		(11,622)		(11,622)		289,434				7,592	03/20/2025	1.F FE
78486*-AH-2	SSHCOF III PACE ABS SER 2020-1 CL A8		09/30/2023	VARIOUS		6,473	6,473	6,473	6,473						6,473				502	04/15/2030	1.C PL
85236K-AA-0	STACK INFRA ISSUER LL 2019-1A CL A2 144A		09/25/2023	VARIOUS		2,186,856	2,186,856	2,185,914	2,186,302		(608)		(608)		2,185,694		1,162	1,162	138,712	02/25/2044	1.G FE
G8436*-AA-8	STAR NOTES ISSUER 2022-1 LTD		08/15/2023	SCHEDULED REDEMPTION		1,656,665	1,656,665	1,656,118	1,656,118		547		547		1,656,665				97,412	08/20/2037	2.B Z
855244-AR-0	STARBUCKS CORP SR NT		09/19/2023	MORGAN STANLEY CPTL		4,902,262	5,185,000	5,185,104	5,149,424		35,633		35,633		5,185,057		(282,795)	(282,795)	176,290	11/15/2028	2.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
86204@-AA-9	STONEHENGE CPTL FUND NE III LLC SR SEC		09/15/2023	SCHEDULED REDEMPTION		241,301	241,301	241,301	241,301						241,301					03/01/2024	1.E FE
86206@-AA-7	STONEHENGE CPTL SEC		07/31/2023	SCHEDULED REDEMPTION		314,297	314,297	314,297	314,297						314,297					07/31/2026	1.E FE
863162-AA-1	STRATUS CLO 2021-1A CL A 144A	D	07/20/2023	SCHEDULED REDEMPTION		180,981	180,981	180,981	180,981						180,981				7,637	12/29/2029	1.A FE
86317E-AA-4	STRATUS CLO 2022-3A CL A 144A	D	07/20/2023	SCHEDULED REDEMPTION		95,380	95,380	95,380	95,380						95,380				4,229	10/20/2031	1.A FE
863579-AM-0	STRUCT ADJ RATE MOR 2004-12 CL 1A2		09/01/2023	SCHEDULED REDEMPTION		10,961	10,961	9,899	10,608		353		353		10,961				385	09/01/2034	1.A FM
863579-AQ-1	STRUCT ADJ RATE MOR 2004-12 CL 3A2		09/01/2023	SCHEDULED REDEMPTION		295,276	295,276	265,141	281,129		14,147		14,147		295,276				10,604	09/01/2034	1.A FM
86359B-NU-1	STRUCT ADJ RATE MOR 2004-4 CL 3A2		09/01/2023	SCHEDULED REDEMPTION		25,652	25,652	22,053	24,366		1,286		1,286		25,652				1,001	04/01/2034	1.A FM
86359B-WG-2	STRUCT ADJ RATE MOR 2004-8 CL 3A		09/01/2023	SCHEDULED REDEMPTION		16,258	16,258	16,073	16,159		99		99		16,258				601	07/01/2034	1.A FM
86358H-UT-4	STRUCTURED ASSET MTG INVE 2003-AR3 CL A1		09/19/2023	SCHEDULED REDEMPTION		38,081	38,081	35,214	36,378		1,703		1,703		38,081				1,434	11/19/2033	1.A FM
86359L-BL-2	STRUCTURED ASSET MTG INVE 2004-AR2 CL 1A		09/19/2023	SCHEDULED REDEMPTION		118,410	118,410	107,013	110,934		7,476		7,476		118,410				4,735	05/19/2034	1.A FM
863667-AH-4	STRYKER CORP SR NT		07/25/2023	GOLDMAN, SACHS & CO		9,568,900	10,000,000	9,999,100	9,999,714		56		56		9,999,770		(430,870)	(430,870)	249,375	11/01/2025	2.A FE
865622-BE-3	SUMITOMO MITSUI BANKING SR NT	D	07/19/2023	MATURED		20,000,000	20,000,000	19,973,800	19,998,278		1,722		1,722		20,000,000				790,000	07/19/2023	1.E FE
865622-BW-3	SUMITOMO MITSUI BKG CO GUARNT SER GMTN	D	07/24/2023	ROYAL BANK OF CANADA		4,169,997	4,350,000	4,334,123	4,345,366		993		993		4,346,358		(176,361)	(176,361)	160,098	07/23/2025	1.E FE
86745N-AA-6	SUNNOVA SOL ISSUER,LLC 2020-1A CL A 144A		07/30/2023	SCHEDULED REDEMPTION		61,324	61,324	61,301	61,305		19		19		61,324				1,541	02/01/2055	1.G FE
86745P-AA-1	SUNNOVA SOL ISSUER,LLC 2020-2A CL A 144A		07/30/2023	SCHEDULED REDEMPTION		39,567	39,567	39,556	39,558		9		9		39,567				810	10/30/2030	1.G FE
86772H-AA-5	SUNRUN CALLISTO ISS 2021-2A CL A 144A		07/30/2023	SCHEDULED REDEMPTION		178,974	178,974	178,905	178,910		63		63		178,974				3,047	01/30/2057	1.G FE
86772Y-AA-8	SUNRUN CALLISTO ISS 2023-1A CL A 144A		07/30/2023	SCHEDULED REDEMPTION		44,587	44,587	43,732			855		855		44,587				577	01/30/2059	1.G FE
86772R-AA-3	SUNRUN JUPITER ISS 2022-1A CL A 144A		07/30/2023	SCHEDULED REDEMPTION		102,229	102,229	101,397	101,432		797		797		102,229				3,642	07/30/2057	1.G FE
86773Q-AA-4	SUNRUN VULCAN ISS LLC 2021-1A CL A 144A		07/30/2023	SCHEDULED REDEMPTION		220,793	220,793	220,775	220,777		16		16		220,793				5,432	01/30/2052	1.G FE
87054#-AA-6	SWEETWATER ROYALTIES SEC		09/30/2023	SCHEDULED REDEMPTION		319,869	319,869	319,869	319,869						319,869				8,509	09/30/2040	2.B PL
870674-AA-6	SWEIHAN PV PWR CO PJSC SR SEC 144A	D	07/31/2023	SCHEDULED REDEMPTION		162,800	162,800	157,789	157,827		4,973		4,973		162,800				5,901	01/31/2049	2.A FE
13079W-DC-9	SYMPHONY CLO LTD 2012-9A CL AR3 144A	D	08/24/2023	APC DIRECT		4,018,775	4,050,000	3,906,630	3,915,695		35,258		35,258		3,950,952		67,822	67,822	209,892	07/16/2032	1.A FE
87154E-BE-9	SYMPHONY CLO LTD 2014-15A CL AR3 144A	D	08/23/2023	APC DIRECT		994,200	1,000,000	971,200	988,389		(6,695)		(6,695)		981,694		12,506	12,506	51,096	01/17/2032	1.A FE
871829-BR-7	SYSCORPORATION CO GUARNT		07/17/2023	BANK OF AMERICA NA		189,613	275,000	273,097	273,138		22		22		273,159		(83,547)	(83,547)	5,173	12/14/2051	2.B FE
87342R-AE-4	TACO BELL FNDG 2018-1 CL A2II 144A		08/25/2023	SCHEDULED REDEMPTION		55,000	55,000	54,893	54,899		101		101		55,000				2,038	11/25/2048	2.B FE
87342R-AC-8	TACO BELL FNDG, LLC 2016-1A CL A23 144A		08/25/2023	SCHEDULED REDEMPTION		60,380	60,380	59,760	59,794		586		586		60,380				2,251	05/25/2046	2.B FE
87342R-AJ-3	TACO BELL FNDG, LLC 2021-1A CL A23 144A		08/25/2023	SCHEDULED REDEMPTION		45,000	45,000	45,000	45,000						45,000				858	08/25/2051	2.B FE
87342R-AG-9	TACO BELL FUNDING 2021-1A CL A2I 144A		08/25/2023	SCHEDULED REDEMPTION		67,325	67,325	65,449	65,620		1,705		1,705		67,325				983	08/25/2051	2.B FE
874060-AX-4	TAKEDA PHARMACEUTICAL SR NT	D	07/21/2023	MILLENNIUM ADVISORS		313,099	375,000	374,265	374,439		41		41		374,479		(61,381)	(61,381)	6,299	03/31/2030	2.A FE
87407R-AA-4	TAL ADVANTAGE VII LLC 2020-1A CL A 144A		09/20/2023	SCHEDULED REDEMPTION		761,250	761,250	751,669	752,338		8,912		8,912		761,250				11,271	09/20/2045	1.F FE
874777-AA-3	TALLMAN PARK CLO, LTD. 2021-1A CL A 144A	D	07/19/2023	MORGAN STANLEY CPTL		6,030,765	6,100,000	5,911,998	5,930,071		17,423		17,423		5,947,493		83,272	83,272	270,574	04/20/2034	1.A FE
87222P-AV-5	TBW MTG BACKED PASS THRU 2006-6 CL A6A		09/01/2023	SCHEDULED REDEMPTION		37,407	37,407	30,426	10,579		26,828		26,828		37,407				284	01/01/2037	1.A FM
87233Q-AC-2	TC PIPELINES LP SR NT		07/25/2023	GOLDMAN, SACHS & CO		4,744,600	5,000,000	4,999,900	4,991,512		8,443		8,443		4,999,955		(255,355)	(255,355)	131,083	05/25/2027	2.A FE
87190K-AC-6	TCW CLO 2021-1, LTD. 2021-1A CL A 144A	D	07/20/2023	DEUTSCHE BANK SEC INC		2,960,100	3,000,000	2,951,700			3,747		3,747		2,955,447		4,653	4,653	95,774	03/18/2034	1.A FE
87272H-AA-8	TEACHERS INS & ANNTY 2017-2A CL A 144A	D	07/17/2023	SCHEDULED REDEMPTION		88,390	88,390	86,514	86,514		1,876		1,876		88,390				3,927	01/16/2031	1.A FE
88031V-AA-7	TENASKA GATEWAY PARTNERS SEC 144A		09/30/2023	SCHEDULED REDEMPTION		286,479	286,479	286,479	286,479						286,479				8,669	12/30/2023	2.B FE
880868-AA-2	TERMINALES PORTUARIOS SR SEC 144A	D	07/01/2023	SCHEDULED REDEMPTION		134,060	134,060	133,089	133,105		955		955		134,060				8,169	04/01/2037	3.A FE
88105#-AA-3	TERRAFORM PHX SR NT		09/30/2023	SCHEDULED REDEMPTION		450,649	450,649	450,649	450,649						450,649				11,424	12/31/2043	2.C PL
88315L-AE-8	TEXTAINER MARINE CNTNR 2020-1A CL A 144A		09/20/2023	SCHEDULED REDEMPTION		419,792	419,792	419,721	419,741		50		50		419,792				8,231	08/21/2045	1.F FE
88315L-AF-5	TEXTAINER MARINE CNTNR 2020-1A CL B 144A		09/20/2023	SCHEDULED REDEMPTION		119,917	119,917	118,892	118,956		960		960		119,917				4,254	08/21/2045	2.B FE
88315L-AG-3	TEXTAINER MARINE CNTNR 2020-2A CL A 144A		09/20/2023	SCHEDULED REDEMPTION		491,001	491,001	490,855	490,891		110		110		491,001				7,420	09/20/2045	1.F FE
88315L-AJ-7	TEXTAINER MARINE CNTNR 2020-3A CL A 144A		09/20/2023	SCHEDULED REDEMPTION		68,250	68,250	61,913	62,256		5,994		5,994		68,250				1,040	09/20/2045	1.F FE
88315L-AL-2	TEXTAINER MARINE CNTNR 2021-1A CL A 144A		09/20/2023	SCHEDULED REDEMPTION		292,640	292,640	286,854	287,240		5,400		5,400		292,640				3,551	02/20/2046	1.F FE
88315L-AN-8	TEXTAINER MARINE CNTNR 2021-1A CL B 144A		09/20/2023	SCHEDULED REDEMPTION		56,145	56,145	56,121	56,125		20		20		56,145				1,022	02/20/2046	2.B FE
88315L-AQ-1	TEXTAINER MARINE CNTNR 2021-2A CL A 144A		09/20/2023	SCHEDULED REDEMPTION		458,000	458,000	453,357	453,716		4,284		4,284		458,000				7,376	04/20/2046	1.F FE
88315L-AS-7	TEXTAINER MARINE CNTNR 2021-3A CL A 144A		09/20/2023	SCHEDULED REDEMPTION		360,000	360,000	359,938	359,945		55		55		360,000				5,044	08/20/2046	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
883203-BV-2	TEXTRON INC SR NT		07/21/2023	BARCLAYS CAPITAL INC		4,855,500	5,000,000	4,995,150	5,025,149		(26,032)		(26,032)		4,999,117		(143,617)	(143,617)	174,375	03/01/2025	2.B FE
886312-AU-1	TIAA BANK MTG LOAN TR 2018-2 CL A19 144A		09/01/2023	SCHEDULED REDEMPTION		23,054	23,054	22,337	22,107		948		948		23,054				573	07/01/2048	1.A
88632A-AA-6	TIAA BANK MTG LOAN TR 2018-3 CL A1 144A		09/01/2023	SCHEDULED REDEMPTION		53,291	53,291	52,749	52,450		841		841		53,291				1,433	11/01/2048	1.A
872480-AA-6	TIF FUNDING II LLC 2020-1A CL A 144A		09/20/2023	SCHEDULED REDEMPTION		500,000	500,000	499,782	500,000						500,000				7,547	08/20/2045	1.F FE
887389-AJ-3	TIMKEN CO SR NT		07/28/2023	J P MORGAN SEC INC		14,651,850	15,000,000	14,844,927	14,967,140		11,768		11,768		14,978,908		(327,058)	(327,058)	532,813	09/01/2024	2.B FE
891940-AB-4	TOYOTA AUTO REC OWN 2023-A CL A2		09/15/2023	SCHEDULED REDEMPTION		220,372	220,372	220,006			366		366		220,372				5,422	01/15/2026	1.A FE
89255#-AA-9	TRADEMARK ROYALTY SR SEC NTS DUE 2048		09/01/2023	SCHEDULED REDEMPTION		11,095	11,095	11,095	11,095						11,095				400	07/01/2048	1.F PL
89609M-AA-7	TRIBUTE RAIL LLC 2022-1 CL A 144A		09/17/2023	SCHEDULED REDEMPTION		340,105	340,105	340,036	340,044		61		61		340,105				10,952	05/17/2052	1.F FE
896239-AC-4	TRIMBLE INC SR NT		09/14/2023	MORGAN STANLEY CPTL		1,256,060	1,300,000	1,419,285	1,345,080		25,458		25,458		1,370,538		(114,478)	(114,478)	48,306	06/15/2028	2.C FE
89641U-AA-9	TRINITY ACQUISITION PLC CO GUARNT		08/15/2023	MATURED		30,251,000	30,251,000	30,741,680	30,294,506		(43,506)		(43,506)		30,251,000				1,399,109	08/15/2023	2.B FE
89656R-AA-8	TRINITY RAIL LEASING LP 2022-1 CL A 144A		09/21/2023	SCHEDULED REDEMPTION		101,592	101,592	101,587	101,588		4		4		101,592				3,346	05/20/2052	1.F FE
89657A-AC-0	TRINITY RAIL LSNG LLC 2020-1A CL A 144A		09/17/2023	SCHEDULED REDEMPTION		569,909	569,909	569,772	569,805		104		104		569,909				8,050	10/17/2050	1.F FE
89657B-AA-2	TRINITY RAIL LSNG LP 2019-1A CL A 144A		09/17/2023	SCHEDULED REDEMPTION		230,187	230,187	230,072	230,099		88		88		230,187				6,379	04/17/2049	1.F FE
89656Y-AA-3	TRINITY RAIL LSNG LP 2020-2A CL A1 144A		09/19/2023	SCHEDULED REDEMPTION		292,431	292,431	292,405	292,412		20		20		292,431				3,866	11/19/2050	1.F FE
89680H-AA-0	TRITON CONTAINER FIN 2020-1A CL A 144A		09/20/2023	SCHEDULED REDEMPTION		1,062,500	1,062,500	1,062,302	1,062,344		156		156		1,062,500				16,192	09/20/2045	1.F FE
87267C-AA-6	TRP LLC 2021-1 CL A 144A		09/17/2023	SCHEDULED REDEMPTION		154,791	154,791	154,759	154,767		24		24		154,791				2,314	06/19/2051	1.F FE
22970*-AB-6	TRT LEASECO BNSF RAILWAY CTL SEC		09/15/2023	SCHEDULED REDEMPTION		60,831	60,831	61,251	61,201		(370)		(370)		60,831				1,568	05/15/2034	1.D
872898-AF-8	TSMC ARIZONA CORP CO GUARNT	C	07/20/2023	MORGAN STANLEY CPTL		361,425	375,000	374,359	374,440		68		68		374,508		(13,083)	(13,083)	10,979	04/22/2027	1.D FE
902133-AT-4	TYCO ELECTRONICS GRP S CO GUARNT	D	07/25/2023	GOLDMAN, SACHS & CO		4,830,200	5,000,000	4,987,850	4,995,732		745		745		4,996,478		(166,278)	(166,278)	175,750	02/15/2026	1.G FE
902613-AB-4	UBS GRP AG SR NT 144A	D	07/31/2023	CALLED @ 100.000		250,000	250,000	252,513	250,582		(507)		(507)		250,075		(75)	(75)	2,520	07/30/2024	1.G FE
90265E-AP-5	UDR INC CO GUARNT		09/19/2023	GOLDMAN, SACHS & CO		9,283,500	10,000,000	9,999,800	9,999,871		14		14		9,999,885		(716,385)	(716,385)	507,222	01/26/2029	2.A FE
90783V-AA-3	UNION PACIFIC RAILROAD PTC		07/02/2023	SCHEDULED REDEMPTION		1,883	1,883	1,883	1,883						1,883				96	01/02/2029	1.C FE
90933H-AA-3	UNITED AIR 2016-1 B PTT PTC		07/07/2023	SCHEDULED REDEMPTION		32,118	32,118	32,118	32,118						32,118				1,172	01/07/2026	3.B FE
90931C-AA-6	UNITED AIR 2019-1 AA PTT PTC SER AA		08/25/2023	SCHEDULED REDEMPTION		5,781	5,781	5,781	5,781						5,781				240	08/25/2031	1.F FE
90983V-AA-1	UNITED CMNTYS LLC (MCGUIRE AFB) MIL HSG		09/15/2023	SCHEDULED REDEMPTION		31,569	31,569	31,569	31,569						31,569				1,771	09/15/2051	2.B FE
90355R-AY-8	UNITED WHOLESALE MTG 2021-INV3 A15 144A		09/01/2023	SCHEDULED REDEMPTION		266,838	266,838	266,213	266,301		538		538		266,838				4,814	11/01/2051	1.A
91824N-BL-5	UNITED WHOLSALE MTG 2021-1 CL A15 144A		09/01/2023	SCHEDULED REDEMPTION		88,004	88,004	88,485	88,425		(421)		(421)		88,004				1,575	06/01/2051	1.A
915328-AU-2	UPLAND CLO LTD 2016-1A CL A1AR 144A	D	07/20/2023	SCHEDULED REDEMPTION		16,981	16,981	16,896	16,914		67		67		16,981				745	04/20/2031	1.A FE
90352W-AD-6	USQ RAIL I LLC 2021-1A CL A 144A		09/28/2023	SCHEDULED REDEMPTION		76,751	76,751	74,967	75,105		1,647		1,647		76,751				1,247	02/28/2051	1.F FE
90363@-AB-6	USTA NATIONAL TENNIS CENTER SR NT SER B		07/08/2023	SCHEDULED REDEMPTION		242,261	242,261	242,261	242,261						242,261				9,884	09/08/2039	1.G FE
92212K-AA-4	VANTAGE DATA CTR 2019-1A CL A2 144A		09/15/2023	SCHEDULED REDEMPTION		25,000	25,000	25,000	25,000						25,000				576	07/15/2044	1.G FE
92345Y-AD-8	VERISK ANALYTICS INC NT		07/28/2023	J P MORGAN SEC INC		19,472,800	20,000,000	19,840,850	19,906,414		57,850		57,850		19,964,265		(491,465)	(491,465)	502,222	06/15/2025	2.B FE
G9369*-AA-7	VIRIDOR ENERGY SEC	B	09/30/2023	SCHEDULED REDEMPTION		125,412	125,412	138,060	125,412		(1,197)		(1,197)	13,846	138,060	(12,649)		(12,649)	1,839	03/31/2043	2.B FE
92838@-AA-1	VISTA RIDGE CENTRAL TX WTR SUPPLY SEC		09/30/2023	SCHEDULED REDEMPTION		160,269	160,269	160,269	160,269						160,269				3,089	10/14/2049	1.F PL
92855H-AA-3	VIVINT SOLAR FIN LLC 2020-1A CL A 144A		07/30/2023	SCHEDULED REDEMPTION		642,523	642,523	642,564	642,561		(38)		(38)		642,523				14,200	07/31/2051	1.G FE
92916Q-AA-0	VOYA CLO 2017-4, LTD. 2017-4A CL A1 144A	D	07/17/2023	SCHEDULED REDEMPTION		193,943	193,943	192,919	193,008		935		935		193,943				8,586	10/15/2030	1.A FE
91835C-AA-1	VR FUNDING 2020-1A CL A 144A		08/15/2023	SCHEDULED REDEMPTION		356,866	356,866	335,321	338,611		18,255		18,255		356,866				7,467	11/15/2050	1.F FE
254687-DD-5	WALT DISNEY CO/THE CO GUARNT		07/25/2023	GOLDMAN, SACHS & CO		4,849,550	5,000,000	4,992,485	4,996,236		741		741		4,996,978		(147,428)	(147,428)	144,917	10/15/2025	1.G FE
929227-B6-2	WAMU 2002-S8 CL 1A6		09/01/2023	SCHEDULED REDEMPTION		33,621	33,621	34,461	34,421		(801)		(801)		33,621				1,395	01/01/2033	2.C FM
92925V-AD-2	WAMU 2007-HY1 CL 2A2A		09/01/2023	SCHEDULED REDEMPTION		113,862	65,896	101,774	70,758		43,104		43,104		113,862				3,038	02/01/2037	1.A FM
933636-AE-2	WAMU 2007-HY4 CL 2A3		09/01/2023	VARIOUS		110,468	136,373	110,618	112,525		(3,565)		(3,565)		110,468				4,583	04/01/2037	1.A FM
92922F-ZF-8	WAMU MTG PASS-THRGH CER 2004-AR1 CL A2A		09/25/2023	SCHEDULED REDEMPTION		31,003	31,003	28,988	29,610		1,393		1,393		31,003				1,089	10/25/2044	1.A FM
92922F-ZE-1	WAMU MTG PASS-THROUGH CER 2004-AR1 CL A1		09/25/2023	SCHEDULED REDEMPTION		16,535	16,535	14,964	15,388		1,147		1,147		16,535				581	10/25/2044	1.A FM
939336-Z3-0	WAMU MTG PASS-THROUGH CER 2005-AR3 CL A1		09/01/2023	SCHEDULED REDEMPTION		14,261	14,261	14,152	14,206		54		54		14,261				397	03/01/2035	1.A FM
939336-Z4-8	WAMU MTG PASS-THROUGH CER 2005-AR3 CL A2		09/01/2023	SCHEDULED REDEMPTION		18,306	18,306	15,553	16,862		1,444		1,444		18,306				510	03/01/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
92926U-AF-8	WAMU MTG PASS-THROUGH CERTS 2007-HY2 3A1		09/01/2023	SCHEDULED REDEMPTION		8,409	11,722	9,925	8,307		102		102		8,409				312	09/01/2036	1.A FM
92922F-BV-9	WAMU MTG PASS-THRU CER 2003-AR9 CL 1A6		09/01/2023	SCHEDULED REDEMPTION		3,243	3,243	3,090	3,174		69		69		3,243				102	09/01/2033	1.A FM
92925G-AH-6	WAMU MTG PT 2006-AR16 CL 3A2		09/01/2023	SCHEDULED REDEMPTION		295,932	533,398	425,474	205,595		90,337		90,337		295,932				12,813	12/01/2036	1.A FM
92922F-J2-5	WAMU MTG PT CER 2005-AR6 CL 2A1A		09/25/2023	SCHEDULED REDEMPTION		13,714	13,714	11,211	12,139		1,575		1,575		13,714				427	04/25/2045	1.A FM
93362F-AG-8	WAMU MTG PT CER 2006-AR8 CL 2A2		09/01/2023	SCHEDULED REDEMPTION		67,011	72,605	61,709	56,765		10,245		10,245		67,011				2,031	08/01/2036	1.A FM
92922F-GU-6	WASHINGTON MUTUAL 2003-S11 CL 2A6		09/01/2023	SCHEDULED REDEMPTION		34,614	34,614	33,327	33,998		616		616		34,614				1,348	11/01/2033	1.A FM
933637-AJ-9	WASHINGTON MUTUAL 2006-AR18 CL 3A3		09/01/2023	SCHEDULED REDEMPTION		26,013	16,995	23,496	15,453		10,561		10,561		26,013				658	01/01/2037	1.A FM
941053-AH-3	WASTE CONNECTIONS INC SR NT		09/14/2023	BANK OF AMERICA NA		9,527,700	10,000,000	9,985,200	9,990,533		1,022		1,022		9,991,555		(463,855)	(463,855)	338,819	12/01/2028	2.A FE
94106B-AF-8	WASTE CONNECTIONS INC SR NT		07/25/2023	STIFEL, NICOLAUS & CO		187,328	200,000	199,456	199,472		25		25		199,496		(12,168)	(12,168)	7,910	01/15/2033	2.A FE
94107@-AA-1	WASTE MGMT (SEATTLE) CTL PASS THRU TRUST		09/15/2023	SCHEDULED REDEMPTION		490,081	490,081	494,982	491,106		(1,025)		(1,025)		490,081				15,640	04/15/2025	2.A
94115#-AC-5	WATER EXPLOR CO LTD SR NT B		07/30/2023	SCHEDULED REDEMPTION		65,046	65,046	65,046	65,046						65,046				2,888	07/30/2039	2.C PL
94115#-AB-7	WATER EXPLORATION CO LTD SR NT		07/30/2023	SCHEDULED REDEMPTION		19,599	19,599	19,599	19,599						19,599				870	07/30/2040	2.C PL
94115#-AA-9	WATER EXPLORATION CO. LTD. SR SEC NT		07/30/2023	SCHEDULED REDEMPTION		98,821	98,821	98,821	98,821						98,821				4,418	07/30/2039	2.C PL
94985F-AG-3	WELLS FARGO ALT LN TR 2007-PA2 2A1		09/25/2023	SCHEDULED REDEMPTION		61,753	120,341	92,428	72,575		(10,822)		(10,822)		61,753				4,416	06/25/2037	1.A FM
94985K-AA-5	WELLS FARGO ALT LOAN T 2007-PA6 CL A1		09/01/2023	SCHEDULED REDEMPTION		27,172	27,720	18,265			(18,265)		(18,265)				27,172	27,172	849	12/04/2037	1.A FM
94980G-AJ-0	WELLS FARGO HOME EQUITY TR 2004-2 CL AI8		09/01/2023	SCHEDULED REDEMPTION		324,630	324,630	283,801	313,095		11,535		11,535		324,630				11,351	10/01/2034	1.A FM
94980G-AK-7	WELLS FARGO HOME EQUITY TR 2004-2 CL AI9		09/01/2023	SCHEDULED REDEMPTION		1,899	1,899	1,884	1,892		7		7		1,899				66	04/01/2034	1.A FM
94981V-AA-5	WELLS FARGO MTG BACKED SEC 2004-K CL 1A1		09/01/2023	SCHEDULED REDEMPTION		17,358	17,358	16,957	17,314		44		44		17,358				581	07/01/2034	1.A FM
94981V-AG-2	WELLS FARGO MTG BACKED SEC 2004-K CL 2A2		09/01/2023	SCHEDULED REDEMPTION		659	659	635	657		2		2		659				22	07/01/2034	1.A FM
94981V-AN-7	WELLS FARGO MTG BACKED SEC 2004-K CL 2A8		09/01/2023	SCHEDULED REDEMPTION		9,256	9,256	8,504	9,170		85		85		9,256				308	07/01/2034	1.A FM
94989U-AA-9	WELLS FARGO MTG BCKD 2018-1 CL A1 144A		09/01/2023	VARIOUS		96,316	96,316	92,629	90,467		5,849		5,849		96,316				3,879	07/01/2047	1.A
95002Q-AS-9	WELLS FARGO MTG SE 2020-2 CL A17 144A		09/01/2023	SCHEDULED REDEMPTION		95,371	95,371	97,711	97,600		(2,229)		(2,229)		95,371				1,968	12/01/2049	1.A
95003A-AS-3	WELLS FARGO MTG SE 2021-1 CL A17 144A		09/01/2023	SCHEDULED REDEMPTION		86,336	86,336	87,617	87,453		(1,117)		(1,117)		86,336				1,579	12/01/2050	1.A
95001T-AA-3	WELLS FARGO MTG SEC 2019-1 CL A1 144A		09/01/2023	SCHEDULED REDEMPTION		2,901	2,901	2,899	2,899		2		2		2,901				83	11/01/2048	1.A
95001T-AS-4	WELLS FARGO MTG SEC 2019-1 CL A17 144A		09/01/2023	SCHEDULED REDEMPTION		2,901	2,901	2,873	2,882		19		19		2,901				83	11/01/2048	1.A
95002J-AA-4	WELLS FARGO MTG SEC 2019-2 CL A1 144A		09/01/2023	SCHEDULED REDEMPTION		79,707	79,707	81,127	80,896		(1,189)		(1,189)		79,707				2,200	04/01/2049	1.A
95002J-AS-5	WELLS FARGO MTG SEC 2019-2 CL A17 144A		09/01/2023	SCHEDULED REDEMPTION		37,828	37,828	38,265	38,195		(367)		(367)		37,828				1,044	04/01/2049	1.A
949831-AA-9	WELLS FARGO MTG SEC 2019-3 CL A1 144A		09/01/2023	SCHEDULED REDEMPTION		12,519	12,519	12,695	12,688		(169)		(169)		12,519				319	07/01/2049	1.A
949831-AS-0	WELLS FARGO MTG SEC 2019-3 CL A17 144A		09/01/2023	SCHEDULED REDEMPTION		5,583	5,583	5,637	5,623		(40)		(40)		5,583				142	07/01/2049	1.A
95002F-AS-3	WELLS FARGO MTG SEC 2019-4 CL A17 144A		09/01/2023	SCHEDULED REDEMPTION		63,846	63,846	64,664	64,652		(806)		(806)		63,846				1,581	09/01/2049	1.A
95002K-AA-1	WELLS FARGO MTG SEC 2020-1 CL A1 144A		09/01/2023	SCHEDULED REDEMPTION		108,958	108,958	110,252	110,725		(1,766)		(1,766)		108,958				2,312	12/01/2049	1.A
95002K-AS-2	WELLS FARGO MTG SEC 2020-1 CL A17 144A		09/01/2023	SCHEDULED REDEMPTION		73,621	73,621	74,265	74,085		(465)		(465)		73,621				1,562	12/01/2049	1.A
95002T-AA-2	WELLS FARGO MTG SEC 2020-3 CL A1 144A		09/01/2023	SCHEDULED REDEMPTION		239,651	239,651	247,515	247,122		(7,471)		(7,471)		239,651				5,180	06/01/2050	1.A
95002T-AS-3	WELLS FARGO MTG SEC 2020-3 CL A17 144A		09/01/2023	SCHEDULED REDEMPTION		115,546	115,546	118,615	118,464		(2,917)		(2,917)		115,546				2,498	06/01/2050	1.A
95003B-AS-1	WELLS FARGO MTG SEC 2020-5 CL A17		09/01/2023	SCHEDULED REDEMPTION		301,859	301,859	306,895	306,587		(4,728)		(4,728)		301,859				5,532	09/01/2050	1.A
94982D-AA-4	WELLS FARGO MTG SECS TR 2005-AR14 CL A1		09/01/2023	SCHEDULED REDEMPTION		31,491	31,491	31,110	31,441		51		51		31,491				990	08/01/2035	1.A FM
95058X-AE-8	WENDYS FUNDING LLC 2018-1A CL A2II 144A		09/15/2023	SCHEDULED REDEMPTION		45,000	45,000	44,714	44,770		230		230		45,000				1,311	03/15/2048	2.B FE
95058X-AG-3	WENDYS FUNDING LLC 2019-1A CL A2I 144A		09/15/2023	SCHEDULED REDEMPTION		15,000	15,000	15,000	15,000						15,000				426	06/15/2049	2.B FE
95058X-AL-2	WENDYS FUNDING LLC 2021-1A CL A2II 144A		09/15/2023	SCHEDULED REDEMPTION		62,500	62,500	62,500	62,500						62,500				1,301	06/15/2051	2.B FE
96188#-AA-6	WETT HLDGS LLC SR NT		09/30/2023	SCHEDULED REDEMPTION		32,222	32,222	32,222	32,222						32,222				1,042	12/18/2024	2.B PL
97655J-AE-2	WINWATER MTG LOAN TR 2016-1 CL 1A5 144A		09/01/2023	SCHEDULED REDEMPTION		61,383	61,383	62,266	62,108		(725)		(725)		61,383				1,597	01/01/2046	1.A
97651J-AC-0	WINWATERR MTG LOAN TR 2015-3 CL A3 144A		09/01/2023	SCHEDULED REDEMPTION		63,195	63,195	64,696	64,031		(837)		(837)		63,195				1,646	03/01/2045	1.A
74936R-AW-4	WOODWARD CAP MGMT 2021-2 CL A21 144A		09/01/2023	SCHEDULED REDEMPTION		56,036	56,036	56,220	56,199		(163)		(163)		56,036				1,014	06/01/2051	1.A
74938V-AV-5	WOODWARD CAP MGMT 2021-4 CL A21 144A		09/01/2023	SCHEDULED REDEMPTION		484,278	484,278	486,927	486,549		(2,271)		(2,271)		484,278				8,852	09/01/2051	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
749350-AN-4	WOODWARD CAP MNGMT 2021-1 CL A13 144A		09/01/2023	SCHEDULED REDEMPTION		327,895	327,895	333,736	333,133		(5,238)		(5,238)		327,895				6,013	03/01/2051	1.A
92988@-AA-9	WSFSSH NYC CTL SEC		09/15/2023	SCHEDULED REDEMPTION		85,913	85,913	85,913	85,913						85,913				2,769	03/15/2052	1.C
98726#-AA-1	YORKTOWN JAZ LLC (LOWE'S CTL)		09/15/2023	SCHEDULED REDEMPTION		171,123	171,123	171,123	171,123						171,123				4,969	04/15/2039	1.E PL
94980S-AJ-4	WELLS FARGO MTG BACKED SEC 2006-9 CL 1A9		09/30/2023	TRADE ADJUSTMENT		94,582											94,582	94,582		08/01/2036	3.B FM
94984E-AX-0	WELLS FARGO MTG BACKED SECS 2006-10 A22		09/30/2023	TRADE ADJUSTMENT		15,960											15,960	15,960		08/01/2036	1. FM
94984E-BA-9	WELLS FARGO MTG BACKED SEC 2006-10 A25		09/30/2023	TRADE ADJUSTMENT		61,789											61,789	61,789		08/01/2036	3.B FM
362650-AH-6	GSR MORTGAGE LOAN TR 2006-4F CL 2A8		09/30/2023	TRADE ADJUSTMENT		91,025											91,025	91,025		05/01/2036	3.B FM
362650-AK-9	GSR MORTGAGE LOAN TR 2006-4F CL 2A10		09/30/2023	TRADE ADJUSTMENT		112,726											112,726	112,726		05/01/2036	3.B FM
581557-BE-4	MCKESSON CORP SR NT		09/30/2023	TRADE ADJUSTMENT		297,993											297,993	297,993		03/15/2024	2.A FE
111013-AL-2	SKY PLC GUARNT 144A		09/30/2023	TRADE ADJUSTMENT		396,373											396,373	396,373		09/16/2024	1.G FE
22550L-2D-2	CREDIT SUISSE NEW YORK SR NT		09/30/2023	TRADE ADJUSTMENT		5,190											5,190	5,190		05/05/2023	1.G FE
08576P-AG-6	BERRY GLBL INC SR SEC		09/30/2023	TRADE ADJUSTMENT		55,038											55,038	55,038		02/15/2024	2.C FE
G1265@-AA-7	VIVINT SOLAR INC SEC		09/30/2023	TRADE ADJUSTMENT		19,649									19,649					06/28/2026	3.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,536,636,712	1,561,832,785	1,549,779,992	1,516,804,903	225,120	2,332,965		2,558,085	62,625	1,556,027,564	(71,492)	(19,600,246)	(19,671,739)	53,030,602	XXX	XXX
369604-BQ-5	GENERAL ELEC CO PERP JR SUB FRN SER D		09/15/2023	CALLED @ 100.000		431,000	431,000	420,156	423,433	(7,146)	3,870		(3,277)		420,156		10,844	10,844	27,541	01/01/9999	3.A FE
1309999999. Subtotal - Bonds - Hybrid Securities						431,000	431,000	420,156	423,433	(7,146)	3,870		(3,277)		420,156		10,844	10,844	27,541	XXX	XXX
C6901L-AH-0	1011778 BC ULC (BURGER KING) TL B4	A	09/21/2023	EXCHANGE/VARIOUS		4,658,476	4,826,984	4,815,706	4,819,610		1,235		1,235		4,820,845		(162,368)	(162,368)	249,207	11/19/2026	3.A FE
00186U-AB-5	A PLACE FOR MOM HOLDINGS INC MML TL B		09/29/2023	SCHEDULED REDEMPTION		5,895	5,895	5,870	5,887		8		8		5,895				418	08/10/2024	3.A PL
BLA0A6-1K-2	ACCLAIM MIDCO LLC MML		09/29/2023	SCHEDULED REDEMPTION		13,919	13,919	13,640			278		278		13,919				409	06/13/2029	3.A FE
00439#-AD-9	ACCUPAC INC MML		09/29/2023	SCHEDULED REDEMPTION		6,029	6,029	5,969	5,977		52		52		6,029				514	01/17/2026	3.B PL
00160@-AA-2	ACP HYPERDRIVE INC DDTL		09/30/2023	SCHEDULED REDEMPTION		6,659	6,659	6,596	6,602		57		57		6,659				297	03/08/2028	3.A PL
BLA0A3-DH-3	ACP TARA HOLDINGS MML		08/01/2023	EXCHANGE		5,000,000	5,000,000	4,900,000			3,060		3,060		4,903,060		96,940	96,940	92,722	09/10/2027	3.A FE
00488P-AL-9	ACRISURE LLC TL B		09/29/2023	SCHEDULED REDEMPTION		5,038	5,038	5,009	5,014		23		23		5,038				323	02/15/2027	4.B FE
00117@-AD-0	AFC-DELL HOLDING CORP 1ST AMNDMNT DDTL		09/29/2023	SCHEDULED REDEMPTION		17,280	17,280	17,280	17,280		0		0		17,280				1,578	04/09/2027	3.B PL
00117@-AB-4	AFC-DELL HOLDING CORP DDTL		09/29/2023	SCHEDULED REDEMPTION		4,595	4,595	4,595	4,595						4,595				46	04/09/2027	3.B PL
00117@-AA-6	AFC-DELL HOLDING CORP MML		09/30/2023	VARIOUS		53	53	52	52		0		0		53				826	04/09/2027	3.B PL
01608U-AE-7	ALI GRP SRL CO TL B	D	09/29/2023	SCHEDULED REDEMPTION		10,833	10,833	10,725	10,718		115		115		10,833				552	10/13/2028	3.A FE
01881U-AJ-4	ALLIANT HLDGS INTERMEDIATE TL B3		09/29/2023	VARIOUS		1,010,795	1,009,545	1,007,601	1,006,899		1,219		1,219		1,008,118		2,677	2,677	58,673	11/06/2027	4.B FE
01888K-AD-2	ALLIED BENEFIT SYSTEMS INTERMEDIATE MML		09/29/2023	SCHEDULED REDEMPTION		9,056	9,056	8,966	8,993		64		64		9,056				711	11/18/2026	2.C PL
02124X-AC-8	ALTA BUYER LLC DDTL		09/29/2023	SCHEDULED REDEMPTION		5,319	5,319	5,319	5,319						5,319				426	12/21/2027	2.B PL
02124X-AB-0	ALTA BUYER LLC MML		09/29/2023	SCHEDULED REDEMPTION		19,681	19,681	19,484	19,510		171		171		19,681				2,042	12/21/2027	2.B PL
00173@-AA-7	AMC BUYERS LLC DDTL		09/01/2023	SCHEDULED REDEMPTION		1,315,110	1,315,110	1,315,110	1,315,110						1,315,110				122,434	11/02/2024	2.C PL
00168N-AA-5	AMC BUYERS LLC MML		09/01/2023	SCHEDULED REDEMPTION		4,558,567	4,558,567	4,512,981	4,542,082		16,485		16,485		4,558,567				424,105	11/02/2024	2.C PL
03680*-AA-9	ANTERIAD LLC MML INCR		09/29/2023	SCHEDULED REDEMPTION		82,892	82,892	81,234			1,658		1,658		82,892				2,420	05/23/2024	3.B Z
G0472C-AB-1	APEX GRP TREASURY LLC TL		09/29/2023	SCHEDULED REDEMPTION		5,038	5,038	5,025	5,026		12		12		5,038				336	07/27/2028	4.C FE
03852J-AT-8	ARAMARK SVCS INC TL B		09/29/2023	SCHEDULED REDEMPTION		625	625	619			6		6		625				13	06/13/2030	3.B FE
03952H-AD-6	ARCHES BUYER INC TL		09/30/2023	VARIOUS		97					166		166		166		(69)	(69)	29,866	12/06/2027	4.B FE
04010#-AC-0	ARGANO LLC DDTL		07/03/2023	SCHEDULED REDEMPTION		5,235	5,235	5,235	5,235						5,235				365	06/10/2026	3.A PL
04010#-AB-2	ARGANO LLC MML		07/03/2023	SCHEDULED REDEMPTION		11,883	11,883	11,800	11,820		63		63		11,883				828	06/10/2026	3.A PL
04268B-AC-8	AROTECH CORPORATION MML		09/29/2023	SCHEDULED REDEMPTION		10,946	10,946	10,786	10,831		115		115		10,946				940	10/22/2026	3.B PL
04268B-AB-0	AROTECH CORPORATION DDTL		09/29/2023	VARIOUS		986	986	979	980		7		7		986				90	10/22/2026	3.B PL
05350N-AL-8	AVANTOR INC TL B5		09/29/2023	SCHEDULED REDEMPTION		223,108	223,108	223,108	223,108						223,108				10,898	11/06/2027	3.A FE
05400K-AE-0	AVOLON TLB BORROWER 1 TL B3	C	09/30/2023	EXCHANGE		3,490,917	3,518,120	3,483,210	3,484,555		7,301		7,301		3,491,856		(938)	(938)	116,324	01/15/2025	2.C FE
05400K-AJ-9	AVOLON TLB BORROWER 1 US TL B6	C	09/29/2023	SCHEDULED REDEMPTION		8,795	8,795	8,727			68		68		8,795				170	06/22/2028	2.B FE
05516H-AJ-7	B2B/AMW ACQUISITION CO 2022 TL		09/30/2023	EXCHANGE		1,081,255	1,081,255	1,070,442	1,071,914		533		533		1,072,448		8,807	8,807	58,294	10/07/2026	2.B PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05516H-AH-1	B2B/AMW ACQUISITION CO DDTL III		09/30/2023	EXCHANGE		1,900,995	1,900,995	1,872,480	1,874,528		1,573		1,573		1,876,100		24,895	24,895	74,577	10/07/2026	2.B PL
05516H-AC-2	B2B/AMW ACQUISITION CO MML TL A		09/29/2023	SCHEDULED REDEMPTION		53,890	53,890	53,707	53,715		126		126		53,890				4,263	10/07/2026	2.B PL
05516H-AK-4	B2B/AMW ACQUISITION INCREMENTAL MML		09/29/2023	SCHEDULED REDEMPTION		10,610	10,610	10,347			263		263		10,610				762	10/07/2026	2.B PL
C0787F-AB-8	BAUSCH + LOMB CORP CO ASSETS TL B		09/29/2023	SCHEDULED REDEMPTION		7,500	7,500	7,406	7,416		84		84		7,500				476	05/10/2027	4.A FE
07367#-AD-0	BEACON ORTHO PARTNERS MS DDTL 2ND AMNDT		09/30/2023	SCHEDULED REDEMPTION		7,869	7,869	7,869	7,798		71		71		7,869				663	07/21/2025	3.A PL
68751B-AF-0	BEACON ORTHOPAEDIC PARTNERS DDTL D		09/30/2023	SCHEDULED REDEMPTION		1,446	1,446	1,431			14		14		1,446				115	07/21/2025	3.A PL
08579J-BG-6	BERRY GLBL INC TL Z		08/18/2023	SCHEDULED REDEMPTION		403,421	403,421	403,573	403,537		(117)		(117)		403,421				15,394	07/01/2026	2.C FE
09661C-AC-8	BOARDWALK BUYER LLC MML		09/29/2023	SCHEDULED REDEMPTION		25,000	25,000	24,750	24,792		208		208		25,000				1,850	09/28/2027	3.A PL
10153K-AC-3	BOULDER SCIENTIFIC CO MML		07/03/2023	SCHEDULED REDEMPTION		5,631	5,631	5,576	5,598		33		33		5,631				363	12/28/2025	2.B PL
10170*-AB-9	BOUNTEOUS INC DDTL		09/29/2023	VARIOUS		2,557	2,557	2,532	2,536		21		21		2,557				356	08/02/2027	2.B PL
10947U-AC-2	BRIGHTSIGN MERGER SUB LLC MML		09/29/2023	SCHEDULED REDEMPTION		25,000	25,000	24,750	24,790		210		210		25,000				2,035	10/14/2027	3.A PL
11132V-AR-0	BROADSTREET PARTNERS INC TL B		09/29/2023	SCHEDULED REDEMPTION		1,875	1,875	1,866	1,867		8		8		1,875				117	01/27/2027	4.B FE
P2121Y-AN-8	CARNIVAL CORP TL B		08/08/2023	SCHEDULED REDEMPTION		1,664,240	1,664,240	1,687,577	1,690,281		(26,042)		(26,042)		1,664,240				71,480	06/30/2025	3.C FE
P2121Y-AS-7	CARNIVAL CORP TL B		09/29/2023	VARIOUS		7,323	7,297	7,299	7,266		422		422		7,395		(72)	(72)	60,261	10/08/2028	3.C FE
16117L-BX-6	CHARTER COMMS OPER TL B2		09/29/2023	SCHEDULED REDEMPTION		16,879	16,879	16,645	16,620		259		259		16,879				205	02/01/2027	2.C FE
18143E-AK-5	CLARK EQUIP CO ASSETS TL B 1L	C	09/29/2023	SCHEDULED REDEMPTION		480,588	480,588	468,574	469,151		11,437		11,437		480,588				17,832	04/20/2029	3.C FE
18449E-AF-7	CLEAN HARBORS INC TL B 1L		09/29/2023	SCHEDULED REDEMPTION		5,025	5,025	5,013	5,013		12		12		5,025				265	10/08/2028	3.A FE
18883U-AH-0	CLIPPER ACQ CORP CO ASSETS TL B1		09/29/2023	VARIOUS		6,037	6,037	5,947	5,993		44		44		6,037				533	12/27/2024	3.A FE
12757*-AB-6	CMG HOLDCO LLC DDTL 1		09/29/2023	SCHEDULED REDEMPTION		2,538	2,538	2,512	2,514		24		24		2,538				188	08/19/2028	3.A PL
12757*-AC-4	CMG HOLDCO LLC DDTL 2		09/30/2023	SCHEDULED REDEMPTION		7,474	7,474	7,410	7,412		62		62		7,474				568	08/19/2028	3.A PL
12757*-AA-8	CMG HOLDCO LLC MML		09/29/2023	SCHEDULED REDEMPTION		8,160	8,160	8,079	8,085		75		75		8,160				606	08/19/2028	3.A PL
12759@-AA-4	COP COLLISIONRIGHT HLDGS MML		09/29/2023	SCHEDULED REDEMPTION		20,612	20,612	20,462	20,472		140		140		20,612				1,260	04/14/2028	2.C PL
21718@-AC-1	COP GNAP HLDGS INC DDTL		09/29/2023	SCHEDULED REDEMPTION		5,556	5,556	5,556	5,556						5,556				402	11/01/2024	3.A PL
21814K-AD-9	CORBETT TECHNOLOGY SOLUTIONS DDTL		09/29/2023	VARIOUS		10,316	10,316	10,213	10,227		89		89		10,316				1,651	10/29/2027	3.A PL
21814K-AB-3	CORBETT TECHNOLOGY SOLUTIONS MML		09/29/2023	SCHEDULED REDEMPTION		14,684	14,684	14,537	14,560		124		124		14,684				1,126	10/29/2027	3.A PL
21870F-BA-6	CORELOGIC INC TL B		09/29/2023	SCHEDULED REDEMPTION		10,694	10,694	10,657	10,670		25		25		10,694				612	06/02/2028	4.C FE
21925E-AD-9	CORNERSTONE ADVISORS, LLC DDTL		09/29/2023	SCHEDULED REDEMPTION		319	319	318	318		1		1		319				30	09/24/2026	2.C PL
21925E-AC-1	CORNERSTONE ADVISORS, LLC MML		09/29/2023	SCHEDULED REDEMPTION		3,514	3,514	3,479	3,490		24		24		3,514				272	09/24/2026	2.C PL
12751*-AA-4	CP TURF PARENT LLC MML		09/29/2023	SCHEDULED REDEMPTION		24,997	24,997	24,751	24,783		214		214		24,997				1,812	10/25/2027	3.A PL
23340D-AQ-5	CUSHMAN & WAKEFIELD US CO 2023 TLB REFI		09/13/2023	J P MORGAN SEC INC		1,939,733	1,959,326	1,935,430			1,659		1,659		1,937,089		2,644	2,644	105,115	01/24/2030	3.C FE
23340D-AP-7	CUSHMAN & WAKEFIELD US TL B		08/24/2023	SCHEDULED REDEMPTION		1,361,762	1,361,762	1,334,492	1,344,685		17,077		17,077		1,361,762				65,836	08/21/2025	3.C FE
23918V-AY-0	DAVITA INC TL B		09/29/2023	SCHEDULED REDEMPTION		7,529	7,529	7,407	7,452		78		78		7,529				385	08/12/2026	3.A FE
233254-AA-9	DG-CS MSTR BORROWER LLC		09/30/2023	SCHEDULED REDEMPTION		392,347	392,347	392,347	392,347						392,347					09/30/2040	2.C PL
23345Q-AB-4	DH UNITED FUELING SOLUTIONS DDTL		09/29/2023	SCHEDULED REDEMPTION		3,018	3,018	2,988	2,988		30		30		3,018				239	09/16/2028	3.B PL
BLA0AD-1L-5	DMC HOLDCO LLC MML		08/01/2023	EXCHANGE/VARIOUS		3,071,453	3,071,453	3,025,381			264		264		3,025,646		45,808	45,808		07/13/2029	3.B Z
26483N-AT-7	DUN & BRADSTREET CORP CO ASSETS FRN B		08/31/2023	CITIGROUP GLOBAL MKT		1,455,985	1,452,354	1,380,748			3,190		3,190		1,383,938		72,047	72,047	15,856	02/08/2026	4.A FE
26483N-AN-0	DUN & BRADSTREET CORP TL B		07/27/2023	EXCHANGE		1,380,748	1,452,354	1,448,723	1,449,745		428		428		1,450,173		(69,426)	(69,426)	68,612	02/08/2026	4.A FE
27880@-AC-0	ECKHART BIDCO LLC DDTL		09/30/2023	SCHEDULED REDEMPTION		2,734	2,734	2,707	2,708		27		27		2,734				231	01/10/2029	3.A PL
28414B-AF-3	ELANCO ANIMAL HEALTH INC CO TL B 1L		09/29/2023	VARIOUS		5,294	5,294	5,095	5,107		187		187		5,294				469	08/01/2027	3.B FE
28619E-AB-9	ELEMENT 78 PARTNERS LLC DDTL		09/29/2023	SCHEDULED REDEMPTION		10,714	10,714	10,714	10,714						10,714				760	12/01/2027	3.B PL
28619E-AF-0	ELEMENT 78 PARTNERS LLC INCTL DDTL		09/29/2023	SCHEDULED REDEMPTION		3,439	3,439	3,404	3,405		34		34		3,439				169	12/01/2027	3.B PL
28619E-AE-3	ELEMENT 78 PARTNERS LLC INCTL MML		09/29/2023	SCHEDULED REDEMPTION		3,649	3,649	3,613	3,615		34		34		3,649				259	12/01/2027	3.B PL
26872N-AC-3	EMERSON CLIMATE TECHNOLOGIES INC TL B		08/23/2023	ROYAL BANK OF CANADA		600,670	599,920	593,920			142		142		594,063		6,607	6,607	13,704	05/04/2030	3.C FE
29503B-AB-2	ERIE CONSTRUCTION MID-WEST INC MML		09/29/2023	SCHEDULED REDEMPTION		108,175	108,175	107,093	107,296		879		879		108,175				8,181	07/30/2027	2.A PL
29503B-AD-8	ERIE CONSTRUCTION MID-WEST INC MML B		09/29/2023	SCHEDULED REDEMPTION		15,925	15,925	15,766	15,788		138		138		15,925				1,204	07/30/2027	2.A PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
26924@-AB-2	E-TECHNOLOGIES GROUP MML		09/30/2023	CANCELLED TRADE		(9,825)	(9,825)	(9,727)	(9,796)		(29)		(29)		(9,825)					04/08/2024	3.B PL
02034D-AC-1	FINASTRA USA INC TL		09/13/2023	SCHEDULED REDEMPTION		983,490	983,490	967,508	972,833		10,657		10,657		983,490				70,854	06/13/2024	4.C FE
31774B-AE-4	FINCO I LLC (FORTRESS) 2020 TL A		08/04/2023	EXCHANGE/VARIOUS		799,162	798,626	799,571	799,310		(150)		(150)		799,160		1	1	35,905	06/27/2025	3.B FE
34484K-AB-5	FOODSCIENCE CORP MML		09/29/2023	SCHEDULED REDEMPTION		24,136	24,136	23,900	23,951		184		184		24,136				2,006	03/01/2027	3.B PL
34965#-AB-4	FORTUNE INTERNATIONAL LLC MML		09/30/2023	VARIOUS		(24)	(24)	(24)	(24)		0		0		(24)				694	01/17/2026	2.C PL
34965#-AE-8	FORTUNE INTERNATIONAL LLC TRANCHE 3 DDTL		09/30/2023	SCHEDULED REDEMPTION		10,120	10,120	10,018	10,035		85		85		10,120				724	01/17/2026	2.C PL
34965#-AC-2	FORTUNE INTL LLC DDTL		09/30/2023	SCHEDULED REDEMPTION		4,864	4,864	4,864	4,864						4,864				348	01/17/2026	2.C PL
36258#-AE-9	GABRIEL PARTNERS LLC INCREMENTAL MML		09/30/2023	VARIOUS		23	23	22	22		0		0		23				265	09/21/2026	2.C Z
59909T-AC-8	GAINWELL ACQUISITION CORP TL B		09/29/2023	SCHEDULED REDEMPTION		2,525	2,525	2,519	2,520		6		6		2,525				113	10/01/2027	4.B FE
55316H-AB-1	GENESEE & WYOMING INC TL		09/29/2023	SCHEDULED REDEMPTION		10,000	10,000	9,400	9,606		394		394		10,000				533	12/30/2026	3.B FE
37173N-AD-4	GENESEE SCIENTIFIC LLC DDTL		09/29/2023	SCHEDULED REDEMPTION		5,591	5,591	5,535			56		56		5,591				232	09/30/2026	3.B PL
37244#-AA-2	GENSERVE LLC MML		08/01/2023	EXCHANGE/VARIOUS		3,250,813	3,250,803	3,958,605	3,234,393		11,921		11,921		3,246,324		4,489	4,489	129,042	04/12/2024	3.A PL
36175K-AB-4	GHR HEALTHCARE LLC DDTL		09/29/2023	SCHEDULED REDEMPTION		7,685	7,685	7,610	7,614		71		71		7,685				522	12/09/2027	2.C PL
36175K-AD-0	GHR HEALTHCARE LLC MML		09/29/2023	SCHEDULED REDEMPTION		12,325	12,325	12,201	12,219		106		106		12,325				894	12/09/2027	2.C PL
38216K-AB-1	GOOD2GROW LLC MML		07/21/2023	VARIOUS		353,071	353,071	349,541	350,062		3,009		3,009		353,071				27,672	12/01/2027	3.A PL
41024J-AC-8	HANDGARDS LLC 2ND AMNDMNT MML		09/29/2023	SCHEDULED REDEMPTION		10,150	10,150	10,049	10,064		86		86		10,150				932	10/14/2026	2.C PL
41024J-AB-0	HANDGARDS LLC MML		09/29/2023	SCHEDULED REDEMPTION		15,000	15,000	14,700	14,789		211		211		15,000				1,378	10/14/2026	2.C PL
41151P-AP-0	HARBOR FREIGHT TOOLS TL B		07/31/2023	SCHEDULED REDEMPTION		7,512	7,512	7,512	7,512						7,512				390	10/19/2027	4.B FE
BLA09Y-29-7	HARBOURVEST DOVER STREET X INVMNT TL		09/30/2023	SCHEDULED REDEMPTION		367,022	367,022	367,022							367,022				4,205	01/05/2028	1.G PL
42255*-AD-6	HEARTLAND LLC DDTL 6TH AMNDMNT		09/30/2023	SCHEDULED REDEMPTION		6,294	6,294	6,294	6,294						6,294				6	08/30/2025	3.A PL
42255*-AE-4	HEARTLAND LLC DDTL 7TH AMNDMNT		09/30/2023	SCHEDULED REDEMPTION		1,311	1,311	1,311							1,311				48	08/30/2025	3.A PL
42727G-A*-9	HERITAGE PETROLEUM CO LTD TL	D	09/30/2023	SCHEDULED REDEMPTION		750,000	750,000	750,000							750,000				39,034	05/05/2029	3.B
42804V-BB-6	HERTZ CORP TL B		09/29/2023	SCHEDULED REDEMPTION		526	526	523	524		2		2		526				29	06/14/2028	3.B FE
43283L-AH-4	HILTON GRAND VAC BORROWER TL B		09/29/2023	SCHEDULED REDEMPTION		1,904	1,904	1,908			(5)		(5)		1,904				24	08/02/2028	2.C FE
L5000D-AC-1	ICON LUXEMBOURG SARL TL B	D	09/29/2023	SCHEDULED REDEMPTION		174,189	174,189	173,890	173,840		349		349		174,189				9,799	07/01/2028	3.A FE
L5000D-AD-9	ICON LUXEMBOURG SARL TL B-2	D	09/29/2023	SCHEDULED REDEMPTION		43,399	43,399	43,325	43,308		91		91		43,399				2,441	07/01/2028	3.A FE
45256T-AB-8	IMPACT PARENT CORPORATION MML		09/29/2023	SCHEDULED REDEMPTION		26,145	26,145	25,622			523		523		26,145				1,486	03/23/2029	3.A PL
45686E-AB-1	INFUCARE MERGER MML		09/29/2023	SCHEDULED REDEMPTION		24,990	24,990	24,740	24,773		217		217		24,990				1,847	01/04/2028	2.C PL
45719@-AC-9	INHANCE TECHNOLOGIES LLC MML		07/03/2023	VARIOUS		(6,527)	(6,527)	(6,462)	(6,487)		(40)		(40)		(6,527)				152	07/06/2024	3.C PL
45019J-AB-8	ISG ENTERPRICES LLC DDTL		09/29/2023	SCHEDULED REDEMPTION		682	682	678			3		3		682				9	12/07/2024	3.B PL
45063#-AA-3	ITS BUYER INC MML		09/29/2023	SCHEDULED REDEMPTION		24,571	24,571	24,325	24,385		186		186		24,571				2,536	06/14/2026	2.B PL
46574D-AB-6	ITSAVVY ACQUISITION CO TL DD		09/22/2023	SCHEDULED REDEMPTION		181,476	181,476	181,476							181,476				11,009	08/08/2028	3.A PL
46585#-AB-8	IVEX & INDUSPAC HOLDCO MML		09/01/2023	SCHEDULED REDEMPTION		25,000	25,000	24,750	24,837		163		163		25,000				1,939	12/17/2025	3.A PL
BLA0A9-2K-5	IVEX & INDUSPAC HOLDCO MML		09/01/2023	SCHEDULED REDEMPTION		6,788	6,788	6,686			102		102		6,788				136	06/30/2028	3.A Z
47008U-AC-0	JAGUAR INTERMEDIATE HLDGS MML		09/12/2023	DIRECT PLACEMENT		858,838	916,082	987,302	909,499		538,475	589,136	(50,661)		858,838				133,967	12/01/2026	3.A PL
62981*-AA-1	JARROW FORMULAS - NYX HOLCO INC MML		09/29/2023	SCHEDULED REDEMPTION		37,500	37,500	37,053	37,164		336		336		37,500				3,493	08/30/2026	3.A PL
47630E-AK-4	JENSEN HUGHES INCREMENTAL DDTL		07/03/2023	SCHEDULED REDEMPTION		9,311	9,311	9,311	9,311						9,311				173	03/22/2024	3.C PL
48855H-AC-1	KENCO PPC BUYER MML		09/29/2023	SCHEDULED REDEMPTION		16,094	16,094	15,773	15,777		318		318		16,094				1,313	11/15/2029	2.B PL
48279*-AA-1	KL BRONCO ACQ (ELEVATION LABS) INC MML		09/29/2023	SCHEDULED REDEMPTION		12,210	12,210	12,087	12,095		114		114		12,210				746	06/30/2028	4.B PL
50024P-9A-1	KOHLBERG INVESTORS IX LP		09/30/2023	SCHEDULED REDEMPTION		125,000	125,000	125,000	125,000						125,000				4,526	04/13/2024	1.G FE
50024P-9B-9	KOHLBERG INVESTORS IX LP		08/25/2023	SCHEDULED REDEMPTION		3,250,000	3,250,000	3,250,000	3,250,000						3,250,000				130,477	04/13/2024	1.G FE
50024P-AA-9	KOHLBERG INVESTORS IX LP		09/07/2023	SCHEDULED REDEMPTION		2,625,000	2,625,000	2,625,000	2,623,318						2,625,000				111,862	04/13/2024	1.G PL
50168E-AN-2	LABL INC TL B		09/29/2023	SCHEDULED REDEMPTION		1,875	1,875	1,847	1,850		25		25		1,875				140	10/22/2028	4.C FE
51322K-AE-9	LAMARK DEBT MERGER INCR MML		09/29/2023	SCHEDULED REDEMPTION		53,074	53,074	52,012			1,061		1,061		53,074				3,127	10/14/2027	3.A Z
51322K-AC-3	LAMARK DEBT MERGER SUB LLC DDTL		09/29/2023	SCHEDULED REDEMPTION		3,466	3,466	3,431			35		35		3,466				199	10/14/2027	3.A PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
51322K-AD-1	LAMARK DEBT MERGER SUB LLC MML		09/29/2023	SCHEDULED REDEMPTION		16,175	16,175	16,013	16,040		135		135		16,175				1,305	10/14/2027	3.A PL
52473U-AC-6	LEGACY SERVICE PARTNERS LLC DDTL		09/29/2023	SCHEDULED REDEMPTION		5,544	5,544	5,460			83		83		5,544				189	01/09/2029	2.B PL
52473U-AB-8	LEGACY SERVICE PARTNERS LLC MML		09/29/2023	SCHEDULED REDEMPTION		17,063	17,063	16,722			341		341		17,063				1,444	01/09/2029	2.B PL
52729K-AP-1	LEVEL 3 PARENT TL B		07/17/2023	GOLDMAN, SACHS & CO		2,191,188	2,324,867	2,339,398	2,336,269		(1,373)		(1,373)		2,334,895		(143,708)	(143,708)	91,970	03/01/2027	3.B FE
53031#-AB-4	LIBERTY BUYER INC DDTL		09/29/2023	SCHEDULED REDEMPTION		467	467	463	463		5		5		467				38	06/15/2028	3.B PL
53031#-AA-6	LIBERTY BUYER INC MML		09/29/2023	VARIOUS		6,232	6,232	6,170	6,174		58		58		6,232				999	06/15/2028	3.B PL
53803H-AM-2	LIVE NATION ENTERTAINMENT TL B-4		09/29/2023	SCHEDULED REDEMPTION		8,274	8,274	8,316	8,299		(25)		(25)		8,274				372	10/17/2026	3.C FE
50249@-AC-8	LJ AVALON HLDGS TL		09/29/2023	SCHEDULED REDEMPTION		8,894	8,894	8,716			178		178		8,894				516	02/01/2030	3.B PL
55292S-AF-6	MBS HOLDINGS INCRMNTL MML		09/29/2023	SCHEDULED REDEMPTION		21,260	21,260	21,048	21,096		164		164		21,260				1,711	04/16/2027	3.B PL
55284B-AC-0	MC GROUP VENTURES CORPORATION DDTL		09/29/2023	SCHEDULED REDEMPTION		8,091	8,091	8,051	8,056		35		35		8,091				482	06/30/2027	3.A PL
58503U-AC-7	MEDLINE INDUSTRIES INC TL B		09/29/2023	SCHEDULED REDEMPTION		1,875	1,875	1,866	1,867		8		8		1,875				117	09/30/2028	4.A FE
59002@-AA-0	MERIT B2B LLC MML		09/29/2023	SCHEDULED REDEMPTION		128,097	128,097	126,816	127,301		796		796		128,097				9,699	05/23/2024	2.C PL
59753J-AB-9	MIDLAND INDUSTRIES INCREMENTAL MML		09/01/2023	SCHEDULED REDEMPTION		3,137,330	3,137,330	3,105,957	3,116,931		20,399		20,399		3,137,330				250,061	11/02/2024	2.C PL
59753J-AC-7	MIDLAND INDUSTRIES INCRMNTL TL 5TH AMND		09/01/2023	SCHEDULED REDEMPTION		928,545	928,545	909,974			18,571		18,571		928,545				57,830	11/02/2024	2.C PL
59832H-AC-6	MIDWEST EYE SERVICES, LLC MML		09/29/2023	SCHEDULED REDEMPTION		25,449	25,449	25,167	25,201		248		248		25,449				1,851	08/20/2027	3.A PL
59832H-AD-4	MIDWEST EYE SVCS LLC DDTL		09/29/2023	SCHEDULED REDEMPTION		12,287	12,287	12,164	12,166		122		122		12,287				900	08/20/2027	3.A PL
59841V-AC-4	MIDWEST VETERINARY PARTNERS TL		09/29/2023	SCHEDULED REDEMPTION		2,500	2,500	2,477	2,478		22		22		2,500				150	04/30/2028	4.C FE
55314N-AS-3	MKS INSTRUMENTS INC TL B		09/29/2023	SCHEDULED REDEMPTION		15,000	15,000	14,700	14,708		292		292		15,000				798	08/17/2029	3.A FE
60725#-AE-4	MOBILE COMMS AMERICA DDTL		09/29/2023	SCHEDULED REDEMPTION		4,391	4,391	4,391	4,391						4,391				445	03/04/2025	3.A PL
647561-AA-7	NEW MOUNTAIN PARTNERS VI LP TL		09/19/2023	SCHEDULED REDEMPTION		80,657,329	79,238,024	79,238,024	79,238,024						80,657,329				2,781,749	06/04/2024	1.G PL
65014E-AC-0	NEW YOU BARIATRIC GRP LLC MML		09/29/2023	SCHEDULED REDEMPTION		6,765	6,765	6,698	6,723		43		43		6,765				529	08/26/2024	2.C PL
65344#-AA-2	NEXUS INTERMEDIATE III LLC MML		09/30/2023	VARIOUS		1,855	1,855	1,836	1,839		16		16		1,855				1,674	12/06/2027	3.A PL
62910X-AC-0	NFM & J LP (SNOWBALL HLDS) DDTL		09/29/2023	SCHEDULED REDEMPTION		22,464	22,464	22,247	22,258		206		206		22,464				1,334	11/30/2028	3.A PL
62922E-AE-4	NJEYE LLC NEW TL MML		07/03/2023	SCHEDULED REDEMPTION		2,926	2,926	2,926	2,926						2,926				202	09/14/2024	2.C PL
62922E-AC-8	NJEYE LLC MML		07/03/2023	SCHEDULED REDEMPTION		8,427	8,427	8,375	8,398		28		28		8,427				581	09/14/2024	2.C PL
65538U-AC-1	NONNI'S FOODS LLC		07/03/2023	SCHEDULED REDEMPTION		3,000	3,000	2,971	2,994		6		6		3,000				207	12/01/2023	3.B PL
65957#-AA-0	NORTH HAVEN CS ACQUISITION MML		09/29/2023	SCHEDULED REDEMPTION		15,000	15,000	14,850	14,930		70		70		15,000				1,145	01/23/2025	3.A PL
65960C-AD-6	NORTH HAVEN SPARTAN US HOLDCO DDTL		09/29/2023	VARIOUS		848	848	845	847		2		2		848				98	06/06/2025	4.A PL
65960C-AC-8	NORTH HAVEN SPARTAN US HOLDCO MML		09/29/2023	SCHEDULED REDEMPTION		9,828	9,828	9,729	9,782		46		46		9,828				833	06/06/2025	4.A PL
665730-A*-8	NORTHERN STAR INDUSTRIES		09/30/2023	VARIOUS		16	16	16	16		0		0		16				326	03/28/2025	3.B PL
62890H-AC-9	NS412 LLC MML		09/29/2023	SCHEDULED REDEMPTION		15,000	15,000	14,850	14,932		68		68		15,000				1,096	05/06/2025	3.A PL
BLA0AE-VN-6	NUTRA-MED PACKAGING		08/01/2023	EXCHANGE		8,475,260	8,475,260	8,348,132			246		246		8,348,377		126,883	126,883		07/27/2028	3.B Z
67115J-AB-5	OEP GLASS PURCHASER LLC INITIAL MML		09/18/2023	SCHEDULED REDEMPTION		2,250,000	2,250,000	2,227,500	2,229,556		20,444		20,444		2,250,000				174,743	04/18/2028	2.A PL
68163M-AB-7	OLYMPUS US BIDCO LLC A		07/31/2023	SCHEDULED REDEMPTION		427,500	427,500	423,225	423,383		4,117		4,117		427,500				30,675	08/22/2029	2.A PL
68248K-AC-8	ONE WORLD FITNESS PFF TL		09/29/2023	SCHEDULED REDEMPTION		11,755	11,755	11,654	11,705		51		51		11,755				606	03/29/2025	3.B PL
67114C-AE-5	ONS MSO 2021-1 INCRMNTL MML		07/03/2023	SCHEDULED REDEMPTION		16,687	16,687	16,520	16,584		103		103		16,687				1,384	07/08/2025	2.B PL
67103*-AD-7	ONS MSO 2022-1 INCRMNTL MML		07/03/2023	SCHEDULED REDEMPTION		8,252	8,252	8,169	8,186		66		66		8,252				684	07/08/2025	2.B PL
67103*-AC-9	ONS MSO LLC 2020 INCREMENTAL MML		07/03/2023	SCHEDULED REDEMPTION		2,105	2,105	2,084	2,093		12		12		2,105				175	07/08/2025	2.B PL
67103*-AA-3	ONS MSO LLC MML		07/03/2023	SCHEDULED REDEMPTION		6,292	6,292	6,229	6,261		30		30		6,292				522	07/08/2025	2.B PL
BLA0A9-T8-3	ORION GRP FM HLDGS MML		08/01/2023	EXCHANGE		8,571,429	8,571,429	8,442,857			1,157		1,157		8,444,014		127,414	127,414		06/30/2029	3.C FE
69014G-AB-9	OVATION HLDGS INC DDTL		09/29/2023	SCHEDULED REDEMPTION		793	793	785			8		8		793				3	02/03/2029	3.A PL
71429T-AC-4	PERRIGO INVS LLC TL B		09/29/2023	SCHEDULED REDEMPTION		7,500	7,500	7,425	7,426		74		74		7,500				416	04/20/2029	3.A FE
69338C-AH-4	PG&E CORP TL		09/29/2023	SCHEDULED REDEMPTION		8,185	8,185	8,178	8,181		4		4		8,185				496	06/23/2025	4.A FE
72354A-AB-4	PINNACLE SUPPLY PARTNERS LLC MML		09/29/2023	SCHEDULED REDEMPTION		14,656	14,656	14,363			293		293		14,656				552	04/03/2030	3.A PL

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE PACIFIC LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
73108R-AB-4	POLARIS NEWCO LLC TL B		09/29/2023	SCHEDULED REDEMPTION		3,130	3,130	3,114	3,116		14		14		3,130				142	06/04/2028	4.C FE
74908J-AD-8	QUOROM HEALTH RESOURCES INCR DDTL		09/29/2023	SCHEDULED REDEMPTION		5,000	5,000	4,938			63		63		5,000				1	05/28/2027	3.B Z
BLA0A9-2S-8	QUOROM HEALTH RESOURCES INCR MML		09/29/2023	SCHEDULED REDEMPTION		5,000	5,000	4,925			75		75		5,000				150	05/28/2027	3.B Z
74908J-AB-2	QUOROM HEALTH RESOURCES LLC MML		09/29/2023	SCHEDULED REDEMPTION		16,241	16,241	16,078	16,113		128		128		16,241				1,295	05/28/2027	3.A PL
74935N-AC-8	RA PARENT HLDGS DDTL		09/29/2023	SCHEDULED REDEMPTION		5,603	5,603	5,547	5,548		55		55		5,603				454	03/01/2029	3.A PL
74935N-AB-0	RA PARENT HOLDINGS MML		09/29/2023	SCHEDULED REDEMPTION		12,246	12,246	12,124	12,134		112		112		12,246				898	03/01/2029	3.A PL
74935N-AF-1	RA PARENT LLC INCREMENTAL MML		09/29/2023	SCHEDULED REDEMPTION		18,766	18,766	18,579	18,587		179		179		18,766				1,376	03/01/2029	3.A PL
75605V-AD-4	REALPAGE INC TL B		09/29/2023	SCHEDULED REDEMPTION		3,759	3,759	3,743	3,745		15		15		3,759				249	04/22/2028	4.B FE
76087@-AB-0	RESA HOLDING CO DDTL		09/30/2023	SCHEDULED REDEMPTION		1,946	1,946	1,927	1,928		19		19		1,946				116	12/15/2027	2.B PL
76219L-AD-2	RHINO INTERMEDIATE HOLDING MML		09/29/2023	SCHEDULED REDEMPTION		28,181	28,181	27,617			564		564		28,181				622	04/04/2029	3.A PL
77542H-AM-7	ROHRER CORPORATION 1ST AMENDMENT MML		07/03/2023	SCHEDULED REDEMPTION		7,296	7,296	7,223	7,237		59		59		7,296				526	02/26/2027	3.A PL
77542H-AL-9	ROHRER CORPORATION 2ND AMNDMNT MML		07/03/2023	SCHEDULED REDEMPTION		3,230	3,230	3,198	3,203		27		27		3,230				233	03/15/2027	3.A PL
77542H-AK-1	ROHRER CORPORATION MML		07/03/2023	SCHEDULED REDEMPTION		9,521	9,521	9,431	9,451		71		71		9,521				686	03/15/2027	3.A PL
78404X-AH-8	SBA SENIOR FINANCE II TL B 1L		09/29/2023	SCHEDULED REDEMPTION		18,237	18,237	17,863	17,958		280		280		18,237				820	04/11/2025	3.B FE
78488C-AH-3	SEAWORLD PARKS & ENT TL B		09/29/2023	SCHEDULED REDEMPTION		10,000	10,000	9,992	9,993		7		7		10,000				607	08/25/2028	3.B FE
82087U-AL-1	SHEARER'S FOODS LLC TL B		09/29/2023	SCHEDULED REDEMPTION		3,190	3,190	3,190	3,190						3,190				205	09/23/2027	4.B FE
82865#-AB-4	SIMITREE ACQUISITION DDTL		09/29/2023	SCHEDULED REDEMPTION		1,424	1,424	1,424	1,424						1,424				108	05/17/2026	3.A PL
82865#-AA-6	SIMITREE ACQUISITION MML		09/29/2023	VARIOUS		8,772	8,772	8,685	8,700		72		72		8,772				1,541	05/17/2026	3.A PL
83204E-AC-3	SMART WAVE TECHNOLOGIES MML		09/29/2023	SCHEDULED REDEMPTION		14,072	14,072	13,897	13,949		124		124		14,072				1,150	11/05/2026	3.A PL
84744B-AE-0	SPECIALIST RESOURCES GLOBAL 2021 DDTL		09/29/2023	SCHEDULED REDEMPTION		10,146	10,146	10,097	10,108		37		37		10,146				738	09/30/2025	2.B PL
84744B-AC-4	SPECIALIST RESOURCES GLOBAL MML		09/29/2023	SCHEDULED REDEMPTION		11,250	11,250	11,138	11,191		59		59		11,250				818	09/23/2025	2.B PL
78484E-AB-6	SPI LLC 2021 MML		09/29/2023	SCHEDULED REDEMPTION		25,000	25,000	24,750	24,784		216		216		25,000				1,872	12/21/2027	2.C PL
78466Y-AN-8	SRS DISTRIBUTION INC TL B		07/31/2023	SCHEDULED REDEMPTION		399	399	399	399		0		0		399				23	05/20/2028	4.C FE
78466D-BF-0	SS&C TECHNOLOGIES TL B5		08/31/2023	SCHEDULED REDEMPTION		113,111	113,111	112,388	112,742		369		369		113,111				5,605	04/16/2025	3.B FE
85350E-AB-2	STANDARD INDS INC CO ASSETS TL B 1L		09/22/2023	SCHEDULED REDEMPTION		11,760	11,760	11,437	11,451		309		309		11,760				647	09/22/2028	2.C FE
85473#-AB-1	STANTON CARPET MERGER MML		07/31/2023	VARIOUS		164,312	164,312	163,070	162,936		1,376		1,376		164,312				26,759	09/30/2027	2.C PL
N8233B-AC-6	STARS GRP HLDGS BV TL B	C	09/19/2023	VARIOUS		2,014,815	2,009,815	2,004,793	2,006,448		404		404		2,006,852		7,963	7,963	73,101	07/21/2026	2.C FE
86309L-AB-6	STRATIX HOLDING CO MML		09/29/2023	SCHEDULED REDEMPTION		37,500	37,500	36,938	36,958		542		542		37,500				2,942	09/15/2028	3.A PL
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII CO TL B	D	09/29/2023	VARIOUS		2,010,082	2,006,332	1,931,841	1,928,543		20,046		20,046		1,948,588		61,494	61,494	134,127	10/02/2026	4.A FE
G7741@-AA-8	SVF II FINCO LP USD TL - ISSUED DEC 2021	D	08/10/2023	SCHEDULED REDEMPTION		3,876,770	3,876,770	3,876,770	3,876,770						3,876,770				99,246	12/22/2023	1.F PL
BLA0AA-9C-3	TIGER GLOBAL PIP XIV LP		09/19/2023	SCHEDULED REDEMPTION		7,636,364	7,636,364	7,636,364							7,636,364				192,334	06/30/2026	2.B Z
88770Y-AG-3	TINUITI INC DDTL		09/29/2023	SCHEDULED REDEMPTION		9,804	9,804	9,804	9,804						9,804				737	12/10/2026	2.C PL
88770Y-AF-5	TINUITI INC MML		09/29/2023	SCHEDULED REDEMPTION		15,196	15,196	15,006	15,060		136		136		15,196				1,456	12/10/2026	2.C PL
G8890#-AA-3	TITULARIZADORA DE CENTAM LTD 2019-1 LN	D	07/25/2023	SCHEDULED REDEMPTION		1,176,470	1,176,470	1,176,470	1,176,470						1,176,470				85,725	07/25/2024	3.C Z
89334G-AX-2	TRANS UNION 2019 REPLACEMENT TL B5		09/29/2023	SCHEDULED REDEMPTION		15,534	15,534	15,506	15,506		23		23		15,534				725	11/13/2026	3.B FE
89334G-AZ-7	TRANS UNION LLC TL B6		09/29/2023	SCHEDULED REDEMPTION		26,694	26,694	26,627	26,622		72		72		26,694				1,367	11/18/2028	3.B FE
89616N-AA-6	TRIDENT IX LP TL A		07/27/2023	SCHEDULED REDEMPTION		27,436,665	27,133,195	27,133,195	27,133,195						27,436,665				944,124	07/24/2024	1.G PL
89620F-AD-1	TRILON GROUP LLC DDTL		09/29/2023	SCHEDULED REDEMPTION		37,500	37,500	37,125	37,134		366		366		37,500				3,058	05/27/2029	3.A PL
89620F-AB-5	TRILON GROUP LLC MML		09/29/2023	SCHEDULED REDEMPTION		18,750	18,750	18,563	18,575		175		175		18,750				1,559	05/27/2029	3.A PL
87331#-AA-1	TSS BUYER LLC DDTL		09/29/2023	EXCHANGE/VARIOUS		3,159,718	3,159,718	3,159,683	3,159,718		35		35		3,159,718				129,052	06/22/2029	3.B PL
87331#-AC-7	TSS BUYER LLC MML		09/29/2023	EXCHANGE/VARIOUS		10,235,156	10,235,156	10,133,062	10,138,290		5,978		5,978		10,144,512		90,644	90,644	483,997	06/22/2029	3.B PL
BLA0A2-DD-4	TWIN BROOK CAPITAL FUNDING XIII		09/06/2023	SCHEDULED REDEMPTION		242,071	242,071	242,071							242,071				5,577	10/18/2028	1.E Z
BLA0A2-DF-9	TWIN BROOK CAPITAL FUNDING XIV		09/06/2023	SCHEDULED REDEMPTION		277,703	277,703	277,703							277,703				6,421	10/18/2028	1.E Z
90251@-AA-3	TYTO ATHENE, LLC MML		09/30/2023	CANCELLED TRADE		(15,966)	(15,966)	(15,806)	(15,833)		(132)		(132)		(15,966)					04/01/2028	2.C PL
90351H-AD-0	U.S. FOODSERVICE CO TL 1L		09/29/2023	VARIOUS		(2,112,500)	(2,112,500)	(2,119,960)	(2,117,488)		4,988		4,988		(2,112,500)				13,263	09/13/2026	3.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
90932R-AJ-3	UNITED AIRLINES INC TL B		09/29/2023	VARIOUS		3,980	3,980	4,074	4,056		(76)		(76)		3,980				551	04/14/2028	3.B FE
91136E-AJ-4	UNITED RENTALS NORTH AMERICA INITIAL TL		09/29/2023	SCHEDULED REDEMPTION		1,189	1,189	1,198	1,193		(4)		(4)		1,189				60	10/31/2025	2.C FE
91917L-AC-8	VALICOR PPC INTERMEDIATE II DDTL		09/30/2023	SCHEDULED REDEMPTION		980	980	980	980		0		0		980				55	07/24/2026	4.C PL
92276A-AK-7	VENSURE EMPLOYER SVCS MML TERM B		09/29/2023	SCHEDULED REDEMPTION		36,477	36,477	36,242	36,273		204		204		36,477				3,181	03/26/2027	2.B PL
91834B-AC-0	VS PROFESSIONAL TRAINING ACQUI MML		09/30/2023	CANCELLED TRADE		(14,880)	(14,880)	(14,734)	(14,774)		(105)		(105)		(14,880)					09/30/2026	2.B PL
94184#-AB-3	WATERMILL EXPRESS LLC DDTL		09/29/2023	SCHEDULED REDEMPTION		138	138	136	136		1		1		138				7	04/20/2027	3.B PL
94184#-AA-5	WATERMILL EXPRESS LLC MML		09/29/2023	SCHEDULED REDEMPTION		6,886	6,886	6,817	6,833		53		53		6,886				532	04/20/2027	3.B PL
96667F-AC-2	WHITSONS HOLDING GRP LLC DDTL		09/29/2023	SCHEDULED REDEMPTION		2,327	2,327	2,327	2,327						2,327				190	08/27/2027	2.C PL
98160U-AC-7	WORLDWIDE CLINICAL TRIALS INC		09/29/2023	SCHEDULED REDEMPTION		1,342,113	1,342,113	1,334,153	1,337,667		4,446		4,446		1,342,113				98,859	12/05/2024	3.A PL
98422U-AC-1	XPRESSMYSELF COM LLC MML		09/29/2023	SCHEDULED REDEMPTION		12,500	12,500	12,375	12,380		120		120		12,500				966	09/07/2028	3.B PL
G4379#-AB-0	HEATHROW FINANCE PLC TL		09/30/2023	TRADE ADJUSTMENT		(12,513)									(12,479)	(34)		(34)		05/20/2031	4.A
86602@-AD-1	SUMMIT BUYER LLC DDTL		09/30/2023	TRADE ADJUSTMENT		27,978									27,978					01/14/2026	3.A PL
23345Q-AE-8	DH UNITED FUELING SOLUTIONS INCRMNTL MML		09/30/2023	TRADE ADJUSTMENT		(12,500)					(12,500)		(12,500)		(12,500)					09/07/2028	3.B PL
45019J-AD-4	ISG ENTERPRICES LLC MML		09/30/2023	TRADE ADJUSTMENT		(8,239)					(8,239)		(8,239)		(8,239)					05/20/2031	3.B PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						215,852,653	214,597,936	214,420,373	174,408,632		702,736	589,136	113,600		215,549,954	(34)	302,732	302,699	8,205,911	XXX	XXX
2509999997. Total - Bonds - Part 4						1,857,903,433	1,881,943,452	1,869,391,063	1,795,602,610	217,974	3,573,097	589,136	3,201,934	62,625	1,877,014,546	(71,526)	(19,320,473)	(19,391,999)	65,676,996	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						1,857,903,433	1,881,943,452	1,869,391,063	1,795,602,610	217,974	3,573,097	589,136	3,201,934	62,625	1,877,014,546	(71,526)	(19,320,473)	(19,391,999)	65,676,996	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX													XXX	XXX
69448A-36-7	ARISTOTLE SMALL-CAP EQUTY FUND II CL I-2		09/30/2023	EXCHANGE		8,001,139									7,136,621		864,518	864,518			
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						8,001,139	XXX								7,136,621		864,518	864,518		XXX	XXX
313786-10-5	FHLB TOPEKA CLASS A		08/09/2023	VARIOUS	192,197.000	19,219,700		19,219,700							19,219,700						
313786-2#-1	FHLB TOPEKA CLASS B		07/14/2023	FHLB EXCHANGE	35,297.000	3,529,700		3,529,700	3,529,700						3,529,700						
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						22,749,400	XXX	22,749,400	3,529,700						22,749,400					XXX	XXX
69374H-42-8	PACER PACIFIC ASSET FLOATING		09/29/2023	J P MORGAN SEC INC	75,000.000	3,500,982		3,750,375	3,360,368	390,008			390,008		3,750,375		(249,393)	(249,393)	205,308		
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						3,500,982	XXX	3,750,375	3,360,368	390,008			390,008		3,750,375		(249,393)	(249,393)	205,308	XXX	XXX
5989999997. Total - Common Stocks - Part 4						34,251,521	XXX	26,499,775	6,890,068	390,008			390,008		33,636,396		615,125	615,125	205,308	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						34,251,521	XXX	26,499,775	6,890,068	390,008			390,008		33,636,396		615,125	615,125	205,308	XXX	XXX
5999999999. Total - Preferred and Common Stocks						34,251,521	XXX	26,499,775	6,890,068	390,008			390,008		33,636,396		615,125	615,125	205,308	XXX	XXX
6009999999 - Totals						1,892,154,954	XXX	1,895,890,838	1,802,492,678	607,981	3,573,097	589,136	3,591,942	62,625	1,910,650,942	(71,526)	(18,705,348)	(18,776,874)	65,882,303	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1 YR SPX CALL SPREAD OPTION #117008 DUE MAT, NEXT PMT 08/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/15/2022	08/14/2024		69,050,012	4,297/5,114	2,864,754			5,529,667	^	5,529,667	2,866,352		(2,459,364)				85/85
2 YR SPX CALL SPREAD OPTION #117619 DUE MAT, NEXT PMT 09/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/14/2022	09/16/2024		62,490,001	3,946/4,696	2,874,460			7,673,539	^	7,673,539	4,479,691		(2,235,691)				85/85
1 YR SPX CALL SPREAD OPTION #118005 DUE MAT, NEXT PMT 10/16/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/14/2022	10/16/2023		785,359,999	3,583/3,852	1,295,202			58,402,105	^	58,402,105	43,638,052		(23,572,677)				85/85
1 YR SPX CALL SPREAD OPTION #118008 DUE MAT, NEXT PMT 10/16/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/14/2022	10/16/2023		219,650,002	3,583/3,732	210,164			9,097,068	^	9,097,068	6,754,214		(3,824,980)				85/85
1 YR SPX CALL SPREAD OPTION #118009 DUE MAT, NEXT PMT 10/16/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2022	10/16/2023		9,950,006	3,619/3,789	10,574			468,990	^	468,990	350,892		(192,439)				85/85
1 YR SPX CALL SPREAD OPTION #118010 DUE MAT, NEXT PMT 10/16/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/14/2022	10/16/2023		3,459,992	3,583/3,807	4,880			214,588	^	214,588	160,778		(88,821)				85/85
1 YR SPX CALL SPREAD OPTION #118011 DUE MAT, NEXT PMT 10/16/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/14/2022	10/16/2023		7,190,003	3,608/3,720	5,269			225,653	^	225,653	169,860		(95,897)				85/85
1 YR SPX CALL SPREAD OPTION #118012 DUE MAT, NEXT PMT 10/16/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/14/2022	10/16/2023		8,669,990	3,583/3,762	9,968			430,425	^	430,425	322,142		(181,420)				85/85
1 YR SPX CALL SPREAD OPTION #118013 DUE MAT, NEXT PMT 10/16/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/14/2022	10/16/2023		236,470,008	3,583/3,941	502,193			23,382,313	^	23,382,313	17,536,474		(9,139,907)				85/85
1 YR EEM CALL SPREAD OPTION #118014 DUE MAT, NEXT PMT 10/16/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2022	10/16/2023		13,930,000	34/37	24,539			1,033,495	^	1,033,495	707,749		(446,606)				85/85
1 YR SX5E CALL SPREAD OPTION #118015 DUE MAT, NEXT PMT 10/16/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/14/2022	10/16/2023		13,929,988	3,382/3,652	22,148			1,107,013	^	1,107,013	714,562		(403,086)				85/85
2 YR SPX CALL SPREAD OPTION #118016 DUE MAT, NEXT PMT 10/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/14/2022	10/14/2024		74,400,012	3,583/4,192	3,367,511			9,920,442	^	9,920,442	4,872,004		(2,425,674)				85/85
1 YR EAFE CALL SPREAD OPTION #118017 DUE MAT, NEXT PMT 10/16/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2022	10/16/2023		13,929,997	1,671/1,804	25,336			1,103,828	^	1,103,828	719,116		(461,113)				85/85

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1 YR SPX CALL SPREAD OPTION #118018 DUE MAT, NEXT PMT 10/16/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2022	10/16/2023		3,459,992	3,583/3,888	6,420			291,336	^	291,336	218,698		(116,850)				85/85
1 YR SPX CALL SPREAD OPTION #118019 DUE MAT, NEXT PMT 10/16/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/14/2022	10/16/2023		2,819,984	3,583/4,121	8,368			411,428	^	411,428	311,523		(152,294)				85/85
1 YR SX5E CALL SPREAD OPTION #119003 DUE MAT, NEXT PMT 11/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/14/2022	11/14/2023		14,560,008	3,888/4,199	66,872			889,097	^	889,097	792,381		(414,912)				85/85
1 YR SPX CALL SPREAD OPTION #119004 DUE MAT, NEXT PMT 11/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/14/2022	11/14/2023		842,259,982	3,957/4,254	4,297,372			51,441,240	^	51,441,240	46,698,363		(26,663,240)				85/85
1 YR SPX CALL SPREAD OPTION #119007 DUE MAT, NEXT PMT 11/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/14/2022	11/14/2023		227,800,006	3,957/4,122	679,655			8,248,738	^	8,248,738	7,434,659		(4,216,952)				85/85
1 YR SPX CALL SPREAD OPTION #119008 DUE MAT, NEXT PMT 11/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/14/2022	11/14/2023		11,700,005	3,997/4,185	37,940			463,082	^	463,082	417,016		(235,401)				85/85
1 YR SPX CALL SPREAD OPTION #119009 DUE MAT, NEXT PMT 11/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/14/2022	11/14/2023		2,489,981	3,957/4,205	10,782			130,288	^	130,288	117,718		(66,897)				85/85
1 YR SPX CALL SPREAD OPTION #119010 DUE MAT, NEXT PMT 11/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/14/2022	11/14/2023		6,639,988	3,984/4,109	14,760			181,629	^	181,629	162,689		(91,580)				85/85
1 YR SPX CALL SPREAD OPTION #119011 DUE MAT, NEXT PMT 11/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/14/2022	11/14/2023		8,249,996	3,957/4,155	28,821			353,444	^	353,444	316,834		(178,822)				85/85
1 YR SPX CALL SPREAD OPTION #119012 DUE MAT, NEXT PMT 11/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/14/2022	11/14/2023		243,559,992	3,957/4,353	1,585,476			18,457,880	^	18,457,880	16,864,581		(9,837,155)				85/85
1 YR EEM CALL SPREAD OPTION #119013 DUE MAT, NEXT PMT 11/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/14/2022	11/14/2023		14,560,000	38/41	78,632			374,624	^	374,624	261,746		(487,876)				85/85
2 YR SPX CALL SPREAD OPTION #119014 DUE MAT, NEXT PMT 11/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/14/2022	11/14/2024		67,429,997	3,957/4,630	3,423,073			7,585,695	^	7,585,695	4,440,797		(2,279,266)				85/85
1 YR EAFE CALL SPREAD OPTION #119015 DUE MAT, NEXT PMT 11/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/14/2022	11/14/2023		14,559,991	1,914/2,067	76,877			861,591	^	861,591	712,997		(476,986)				85/85

SCHEDULE DB - PART A - SECTION 1

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1 YR SPX CALL SPREAD OPTION #119016 DUE MAT, NEXT PMT 11/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/14/2022	11/14/2023		2,529,989	3,957/4,294	14,487			170,656	^	170,656	156,023		(89,884)				85/85
1 YR SPX CALL SPREAD OPTION #119017 DUE MAT, NEXT PMT 11/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/14/2022	11/14/2023		2,169,998	3,957/4,551	19,488			197,243	^	197,243	182,599		(120,917)				85/85
1 YR SX5E CALL SPREAD OPTION #119507 DUE MAT, NEXT PMT 12/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/14/2022	12/14/2023		14,919,986	3,975/4,293	116,760			769,711	^	769,711	731,647		(430,751)				85/85
1 YR SPX CALL SPREAD OPTION #119508 DUE MAT, NEXT PMT 12/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2022	12/14/2023		852,300,001	3,995/4,295	7,464,747			48,995,138	^	48,995,138	45,400,626		(27,538,864)				85/85
1 YR SPX CALL SPREAD OPTION #119511 DUE MAT, NEXT PMT 12/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2022	12/14/2023		240,779,997	3,995/4,162	1,230,155			8,208,964	^	8,208,964	7,518,981		(4,538,274)				85/85
1 YR SPX CALL SPREAD OPTION #119512 DUE MAT, NEXT PMT 12/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/14/2022	12/14/2023		13,380,007	4,035/4,225	75,520			497,903	^	497,903	459,927		(278,609)				85/85
1 YR SPX CALL SPREAD OPTION #119513 DUE MAT, NEXT PMT 12/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/14/2022	12/14/2023		2,150,002	3,995/4,245	16,084			105,850	^	105,850	97,893		(59,338)				85/85
1 YR SPX CALL SPREAD OPTION #119514 DUE MAT, NEXT PMT 12/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/14/2022	12/14/2023		4,940,013	4,022/4,148	19,229			127,183	^	127,183	117,192		(70,941)				85/85
1 YR SPX CALL SPREAD OPTION #119515 DUE MAT, NEXT PMT 12/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/14/2022	12/14/2023		11,009,983	3,995/4,195	66,965			443,952	^	443,952	408,411		(247,046)				85/85
1 YR SPX CALL SPREAD OPTION #119516 DUE MAT, NEXT PMT 12/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2022	12/14/2023		307,919,992	3,995/4,395	3,458,494			22,028,343	^	22,028,343	20,593,008		(12,759,037)				85/85
2 YR SPX CALL SPREAD OPTION #119517 DUE MAT, NEXT PMT 12/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2022	12/16/2024		70,610,010	3,995/4,675	3,853,302			7,776,211	^	7,776,211	4,614,898		(2,379,981)				85/85
1 YR SPX CALL SPREAD OPTION #119518 DUE MAT, NEXT PMT 12/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/14/2022	12/14/2023		1,229,999	3,995/4,335	12,045			78,154	^	78,154	72,767		(44,435)				85/85
1 YR SPX CALL SPREAD OPTION #119519 DUE MAT, NEXT PMT 12/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/14/2022	12/14/2023		1,779,995	3,995/4,595	27,210			155,496	^	155,496	146,302		(100,383)				85/85

SCHEDULE DB - PART A - SECTION 1

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1 YR SPX CALL SPREAD OPTION #119520 DUE MAT, NEXT PMT 12/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/14/2022	12/14/2023		1,810,000	3,995/4,335	17,724			115,006	^	115,006	107,080		(65,388)				85/85
1 YR EEM CALL SPREAD OPTION #119522 DUE MAT, NEXT PMT 12/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/14/2022	12/14/2023		14,920,000	39/42	138,691			356,443	^	356,443	281,713		(511,656)				85/85
1 YR EAFE CALL SPREAD OPTION #119523 DUE MAT, NEXT PMT 12/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2022	12/14/2023		14,919,996	2,014/2,175	132,490			515,761	^	515,761	489,761		(488,779)				85/85
1 YR SX5E CALL SPREAD OPTION #120004 DUE MAT, NEXT PMT 01/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/17/2023	01/16/2024		19,530,020	4,174/4,508		753,858		628,220	^	628,220	406,619		(532,257)				85/85
1 YR SPX CALL SPREAD OPTION #120005 DUE MAT, NEXT PMT 01/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/17/2023	01/16/2024		941,729,994	3,991/4,290		41,520,876		53,453,398	^	53,453,398	41,248,085		(29,315,563)				85/85
1 YR SPX CALL SPREAD OPTION #120008 DUE MAT, NEXT PMT 01/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/17/2023	01/16/2024		271,959,981	3,991/4,157		7,016,568		9,074,419	^	9,074,419	7,011,857		(4,954,005)				85/85
1 YR SPX CALL SPREAD OPTION #120009 DUE MAT, NEXT PMT 01/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/17/2023	01/16/2024		12,280,015	4,031/4,220		348,752		449,377	^	449,377	346,859		(246,234)				85/85
1 YR SPX CALL SPREAD OPTION #120010 DUE MAT, NEXT PMT 01/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/17/2023	01/16/2024		3,810,019	3,991/4,240		143,599		184,443	^	184,443	142,231		(101,387)				85/85
1 YR SPX CALL SPREAD OPTION #120011 DUE MAT, NEXT PMT 01/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/17/2023	01/16/2024		5,300,008	4,018/4,144		103,880		133,561	^	133,561	103,024		(73,344)				85/85
1 YR SPX CALL SPREAD OPTION #120012 DUE MAT, NEXT PMT 01/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/17/2023	01/16/2024		31,439,984	3,991/4,191		964,265		1,242,648	^	1,242,648	959,196		(680,813)				85/85
1 YR SPX CALL SPREAD OPTION #120013 DUE MAT, NEXT PMT 01/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/17/2023	01/16/2024		312,849,983	3,991/4,390		17,582,170		22,390,634	^	22,390,634	17,222,248		(12,413,785)				85/85
2 YR SPX CALL SPREAD OPTION #120014 DUE MAT, NEXT PMT 01/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/17/2023	01/14/2025		63,410,008	3,991/4,669		5,769,676		7,009,537	^	7,009,537	3,276,683		(2,036,822)				85/85
1 YR SPX CALL SPREAD OPTION #120015 DUE MAT, NEXT PMT 01/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/17/2023	01/16/2024		3,609,992	3,991/4,330		178,334		227,503	^	227,503	175,080		(125,912)				85/85

SCHEDULE DB - PART A - SECTION 1

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1 YR SPX CALL SPREAD OPTION #120016 DUE MAT, NEXT PMT 01/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	01/17/2023	01/16/2024		1,469,994	3,991/4,590		110,985		134,392	^	134,392	101,767		(78,360)				85/85
1 YR SPX CALL SPREAD OPTION #120017 DUE MAT, NEXT PMT 01/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	01/17/2023	01/16/2024		1,969,983	3,991/4,330		97,318		124,148	^	124,148	95,541		(68,711)				85/85
1 YR EEM CALL SPREAD OPTION #120019 DUE MAT, NEXT PMT 01/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	01/17/2023	01/16/2024		19,530,000	41/44		841,743		185,338	^	185,338	(62,097)		(594,308)				85/85
1 YR EAFE CALL SPREAD OPTION #120020 DUE MAT, NEXT PMT 01/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	01/17/2023	01/16/2024		19,530,008	2,089/2,256		859,320		427,081	^	427,081	174,479		(606,718)				85/85
1 YR SX5E CALL SPREAD OPTION #120502 DUE MAT, NEXT PMT 02/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	02/14/2023	02/14/2024		6,500,011	4,239/4,578		256,750		186,907	^	186,907	91,241		(161,084)				85/85
1 YR SPX CALL SPREAD OPTION #120503 DUE MAT, NEXT PMT 02/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA	E57ODZWZ7FF32TWEFA76	02/14/2023	02/14/2024		815,520,008	4,136/4,446		37,163,246		39,521,210	^	39,521,210	25,674,082		(23,316,119)				85/85
1 YR SPX CALL SPREAD OPTION #120506 DUE MAT, NEXT PMT 02/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/14/2023	02/14/2024		219,799,987	4,136/4,309		5,888,442		6,461,668	^	6,461,668	4,267,618		(3,694,392)				85/85
1 YR SPX CALL SPREAD OPTION #120507 DUE MAT, NEXT PMT 02/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/14/2023	02/14/2024		23,340,016	4,177/4,374		688,063		736,118	^	736,118	479,744		(431,689)				85/85
1 YR SPX CALL SPREAD OPTION #120508 DUE MAT, NEXT PMT 02/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2024		3,049,982	4,136/4,395		118,950		127,695	^	127,695	83,374		(74,629)				85/85
1 YR SPX CALL SPREAD OPTION #120509 DUE MAT, NEXT PMT 02/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2024		2,099,996	4,164/4,295		42,630		46,525	^	46,525	30,641		(26,746)				85/85
1 YR SPX CALL SPREAD OPTION #120510 DUE MAT, NEXT PMT 02/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/14/2023	02/14/2024		10,869,998	4,136/4,343		345,557		375,895	^	375,895	247,139		(216,802)				85/85
1 YR SPX CALL SPREAD OPTION #120511 DUE MAT, NEXT PMT 02/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	02/14/2023	02/14/2024		268,329,986	4,136/4,550		15,579,240		15,925,348	^	15,925,348	10,120,481		(9,774,372)				85/85
1 YR EEM CALL SPREAD OPTION #120512 DUE MAT, NEXT PMT 02/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	02/14/2023	02/14/2024		6,500,000	40/44		294,320		101,137	^	101,137	(8,528)		(184,656)				85/85

SCHEDULE DB - PART A - SECTION 1

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2 YR SPX CALL SPREAD OPTION #120513 DUE MAT, NEXT PMT 02/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/14/2023	02/14/2025		62,289,994	4,136/4,839		5,911,321		6,324,404	^	6,324,404	2,264,920		(1,851,837)				85/85
1 YR EAFE CALL SPREAD OPTION #120514 DUE MAT, NEXT PMT 02/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/14/2023	02/14/2024		6,500,002	2,101/2,269		291,850		151,387	^	151,387	42,643		(183,106)				85/85
1 YR SPX CALL SPREAD OPTION #120515 DUE MAT, NEXT PMT 02/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	02/14/2023	02/14/2024		1,580,002	4,136/4,488		80,896		84,061	^	84,061	53,919		(50,754)				85/85
5 YR SPX ASIAN CALL SPREAD OPTION#120517 DUE MAT, NEXT PMT 02/14/2028	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	02/14/2023	02/14/2028		27,010,004	4,136/6,411		6,198,796		6,697,971	^	6,697,971	1,276,570		(777,396)				85/85
1 YR SX5E CALL SPREAD OPTION #121004 DUE MAT, NEXT PMT 03/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	03/14/2023	03/14/2024		5,850,004	4,179/4,514		235,755		213,878	^	213,878	107,595		(129,472)				85/85
1 YR SPX CALL SPREAD OPTION #121005 DUE MAT, NEXT PMT 03/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	03/14/2023	03/14/2024		731,139,983	3,919/4,213		32,564,976		43,084,511	^	43,084,511	28,403,580		(17,884,044)				85/85
1 YR SPX CALL SPREAD OPTION #121008 DUE MAT, NEXT PMT 03/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	03/14/2023	03/14/2024		173,769,992	3,919/4,083		4,490,217		5,902,774	^	5,902,774	3,878,496		(2,465,939)				85/85
1 YR SPX CALL SPREAD OPTION #121009 DUE MAT, NEXT PMT 03/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	03/14/2023	03/14/2024		8,292,982	3,958/4,145		236,268		312,794	^	312,794	206,280		(129,753)				85/85
1 YR SPX CALL SPREAD OPTION #121010 DUE MAT, NEXT PMT 03/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2024		1,849,983	3,919/4,164		69,930		92,187	^	92,187	60,661		(38,404)				85/85
1 YR SPX CALL SPREAD OPTION #121011 DUE MAT, NEXT PMT 03/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	03/14/2023	03/14/2024		2,290,002	3,946/4,069		45,113		58,803	^	58,803	38,465		(24,775)				85/85
1 YR SPX CALL SPREAD OPTION #121012 DUE MAT, NEXT PMT 03/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	03/14/2023	03/14/2024		7,060,013	3,919/4,115		216,742		285,204	^	285,204	187,492		(119,030)				85/85
1 YR SPX CALL SPREAD OPTION #121013 DUE MAT, NEXT PMT 03/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	03/14/2023	03/14/2024		259,907,991	3,919/4,311		14,692,599		19,736,529	^	19,736,529	13,112,816		(8,068,886)				85/85
2 YR SPX CALL SPREAD OPTION #121014 DUE MAT, NEXT PMT 03/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	03/14/2023	03/14/2025		56,129,994	3,919/4,586		5,158,347		6,437,911	^	6,437,911	2,697,933		(1,418,369)				85/85

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1 YR EEM CALL SPREAD OPTION #121015 DUE MAT, NEXT PMT 03/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	03/14/2023	03/14/2024		5,850,000	38/41		249,269		211,441	^	211,441	99,066		(136,893)				85/85
1 YR EAFE CALL SPREAD OPTION #121016 DUE MAT, NEXT PMT 03/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	03/14/2023	03/14/2024		5,850,001	2,025/2,186		253,656		236,426	^	236,426	122,073		(139,303)				85/85
1 YR SPX CALL SPREAD OPTION #121017 DUE MAT, NEXT PMT 03/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2024		1,629,994	3,919/4,252		80,848		107,467	^	107,467	71,019		(44,400)				85/85
5 YR SPX ASIAN CALL SPREAD OPTION#121019 DUE MAT, NEXT PMT 03/14/2028	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2023	03/14/2028		25,340,013	3,919/6,075		5,627,306		6,980,174	^	6,980,174	1,971,964		(619,096)				85/85
1 YR SX5E CALL SPREAD OPTION #121503	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/14/2023	04/15/2024		5,480,007	4,391/4,742		211,528		106,994		106,994	(6,551)		(97,983)				85/85
1 YR SPX CALL SPREAD OPTION #121504	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/14/2023	04/15/2024		793,090,009	4,138/4,448		34,499,415		38,298,927		38,298,927	19,780,167		(15,980,655)				85/85
1 YR SPX CALL SPREAD OPTION #121507	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/14/2023	04/15/2024		220,039,985	4,138/4,310		5,637,425		6,315,116		6,315,116	3,289,032		(2,611,341)				85/85
1 YR SPX CALL SPREAD OPTION #121508	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2023	04/15/2024		10,709,992	4,179/4,376		300,308		334,044		334,044	172,843		(139,107)				85/85
1 YR SPX CALL SPREAD OPTION #121509	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2024		2,839,993	4,138/4,396		105,364		117,418		117,418	60,861		(48,806)				85/85
1 YR SPX CALL SPREAD OPTION #121510	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/14/2023	04/15/2024		3,800,009	4,165/4,296		73,454		82,262		82,262	42,833		(34,025)				85/85
1 YR SPX CALL SPREAD OPTION #121511	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2024		11,510,004	4,138/4,345		348,753		390,166		390,166	202,961		(161,548)				85/85
1 YR SPX CALL SPREAD OPTION #121512	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/14/2023	04/15/2024		308,510,010	4,138/4,551		16,998,902		18,667,666		18,667,666	9,542,915		(7,874,151)				85/85
2 YR SPX CALL SPREAD OPTION #121513	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2023	04/14/2025		64,750,011	4,138/4,841		5,532,240		6,180,062		6,180,062	1,934,389		(1,286,567)				85/85
1 YR SPX CALL SPREAD OPTION #121514	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/14/2023	04/15/2024		2,609,982	4,138/4,489		126,507		139,525		139,525	71,618		(58,600)				85/85
1 YR SPX CALL SPREAD OPTION #121515	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2024		1,680,006	4,138/4,758		123,144		129,875		129,875	63,773		(57,042)				85/85
1 YR SPX CALL SPREAD OPTION #121516	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2024		13,720,000	4,138/4,510		696,976		767,014		767,014	392,888		(322,850)				85/85
1 YR EEM CALL SPREAD OPTION #121517	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/14/2023	04/15/2024		5,480,000	40/43		227,968		131,217		131,217	8,847		(105,598)				85/85
1 YR EAFE CALL SPREAD OPTION #121518	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/14/2023	04/15/2024		5,479,997	2,146/2,317		249,450		109,402		109,402	(24,499)		(115,549)				85/85
5 YR SPX ASIAN CALL SPREAD OPTION#121519	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/14/2023	04/17/2028		25,539,997	4,138/6,413		4,798,965		5,384,178		5,384,178	1,031,018		(445,806)				85/85
1 YR SX5E CALL SPREAD OPTION #121525	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/15/2023	05/14/2024		4,370,020	4,316/4,662		172,178		109,998		109,998	3,389		(65,569)				85/85
1 YR SPX CALL SPREAD OPTION #121526	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/15/2023	05/14/2024		712,760,006	4,136/4,447		31,575,268		34,508,637		34,508,637	14,957,923		(12,024,554)				85/85

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1 YR SPX CALL SPREAD OPTION #121529	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/15/2023	05/14/2024		164,400,006	4,136/4,309		4,274,400		4,696,374		4,696,374	2,049,760		(1,627,785)				85/85
1 YR SPX CALL SPREAD OPTION #121530	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/15/2023	05/14/2024		33,610,005	4,178/4,374		961,246		1,048,412		1,048,412	453,229		(366,064)				85/85
1 YR SPX CALL SPREAD OPTION #121531	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/15/2023	05/14/2024		2,840,011	4,136/4,395		107,352		117,359		117,359	50,889		(40,882)				85/85
1 YR SPX CALL SPREAD OPTION #121532	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/15/2023	05/14/2024		6,010,015	4,164/4,295		118,698		129,551		129,551	56,056		(45,203)				85/85
1 YR SPX CALL SPREAD OPTION #121533	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/15/2023	05/14/2024		19,449,988	4,136/4,343		599,060		657,239		657,239	286,314		(228,135)				85/85
1 YR SPX CALL SPREAD OPTION #121534	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2023	05/14/2024		269,289,986	4,136/4,550		15,120,095		16,464,862		16,464,862	7,102,831		(5,758,064)				85/85
2 YR SPX CALL SPREAD OPTION #121535	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/15/2023	05/14/2025		51,010,011	4,136/4,839		4,397,062		4,880,007		4,880,007	1,320,194		(837,249)				85/85
1 YR SPX CALL SPREAD OPTION #121536	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/15/2023	05/14/2024		2,960,005	4,136/4,488		146,224		159,098		159,098	68,560		(55,685)				85/85
1 YR SPX CALL SPREAD OPTION #121537	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/15/2023	05/14/2024		5,170,019	4,136/4,529		279,697		303,805		303,805	130,622		(106,515)				85/85
1 YR EEM CALL SPREAD OPTION #121538	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2023	05/14/2024		4,370,000	39/42		183,977		125,789		125,789	11,874		(70,062)				85/85
1 YR EAFE CALL SPREAD OPTION #121539	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/15/2023	05/14/2024		4,355,112	2,134/2,304		185,288		102,074		102,074	(12,652)		(70,562)				85/85
5 YR SPX ASIAN CALL SPREAD OPTION#121540	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/15/2023	05/15/2028		24,399,998	4,136/6,411		4,457,880		5,154,868		5,154,868	1,036,148		(339,160)				85/85
1 YR SPX CALL SPREAD OPTION #118020 DUE MAT, NEXT PMT 10/16/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/14/2022	10/16/2023		1,379,984	3,583/3,906	2,702			122,969	^	122,969	120,267		(32,961)				85/85
1 YR SPX CALL SPREAD OPTION #119521 DUE MAT, NEXT PMT 12/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/14/2022	12/14/2023		5,819,983	3,995/4,355	59,823			386,209	^	386,209	326,385		(147,941)				85/85
1 YR SPX CALL SPREAD OPTION #119018 DUE MAT, NEXT PMT 11/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/14/2022	11/14/2023		17,890,015	3,957/4,313	107,399			1,259,546	^	1,259,546	1,152,147		(446,681)				85/85
1 YR SPX CALL SPREAD OPTION #119506	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2022	11/14/2023		9,140,684	4,313/3,957	(60,500)			(632,545)		(632,545)	(884,168)		251,623				85/85
1 YR SPX CALL SPREAD OPTION #120018 DUE MAT, NEXT PMT 01/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/17/2023	01/16/2024		12,519,992	3,991/4,350		1,297,072		826,162	^	826,162	635,521		(326,050)				85/85
1 YR SPX CALL SPREAD OPTION #120516 DUE MAT, NEXT PMT 02/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/14/2023	02/14/2024		6,550,017	4,136/4,508		703,470		362,756	^	362,756	231,698		(176,349)				85/85
1 YR SPX CALL SPREAD OPTION #121018 DUE MAT, NEXT PMT 03/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2024		7,559,997	3,919/4,272		787,752		524,199	^	524,199	346,632		(196,938)				85/85
1 YR SX5E CALL SPREAD OPTION #121558	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/14/2023	06/14/2024		12,249,987	4,376/4,726		480,200		258,836		258,836	(78,354)		(143,010)				85/85

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1 YR SPX CALL SPREAD OPTION #121559	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/14/2023	06/14/2024		730,509,984	4,373/4,701		32,799,899		27,038,031		27,038,031	4,006,408		(9,768,276)				85/85
1 YR SPX CALL SPREAD OPTION #121562	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/14/2023	06/14/2024		171,330,013	4,373/4,555		4,562,518		3,914,912		3,914,912	711,177		(1,358,783)				85/85
1 YR SPX CALL SPREAD OPTION #121563	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/14/2023	06/14/2024		18,240,638	4,416/4,624		522,115		436,156		436,156	69,535		(155,493)				85/85
1 YR SPX CALL SPREAD OPTION #121564	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/14/2023	06/14/2024		3,559,988	4,373/4,646		136,704		114,554		114,554	18,563		(40,712)				85/85
1 YR SPX CALL SPREAD OPTION #121565	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/14/2023	06/14/2024		5,536,873	4,402/4,540		110,605		94,500		94,500	16,835		(32,940)				85/85
1 YR SPX CALL SPREAD OPTION #121566	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/14/2023	06/14/2024		18,629,988	4,373/4,591		584,051		498,473		498,473	88,361		(173,939)				85/85
1 YR SPX CALL SPREAD OPTION #121567	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/14/2023	06/14/2024		355,600,007	4,373/4,810		19,895,820		15,955,103		15,955,103	1,984,541		(5,925,258)				85/85
2 YR SPX CALL SPREAD OPTION #121568	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/14/2023	06/16/2025		53,740,006	4,373/5,116		4,742,018		4,319,858		4,319,858	282,997		(705,157)				85/85
1 YR SPX CALL SPREAD OPTION #121569	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/14/2023	06/14/2024		2,250,004	4,373/4,744		111,600		90,999		90,999	12,635		(33,236)				85/85
1 YR SPX CALL SPREAD OPTION #121570	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/14/2023	06/14/2024		2,650,008	4,373/5,028		191,330		143,434		143,434	9,085		(56,981)				85/85
1 YR SPX CALL SPREAD OPTION #121571	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/14/2023	06/14/2024		1,219,996	4,373/4,744		60,512		49,341		49,341	6,851		(18,021)				85/85
1 YR SPX CALL SPREAD OPTION #121572	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/14/2023	06/14/2024		6,360,020	4,373/4,788		343,440		276,584		276,584	35,425		(102,281)				85/85
1 YR SPX CALL SPREAD OPTION #121573	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/14/2023	06/14/2024		4,279,979	4,373/4,897		272,208		211,856		211,856	20,715		(81,067)				85/85
1 YR EEM CALL SPREAD OPTION #121574	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/14/2023	06/14/2024		12,250,000	41/44		530,425		272,116		272,116	(100,341)		(157,968)				85/85
1 YR EAFE CALL SPREAD OPTION #121575	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/14/2023	06/14/2024		12,249,992	2,158/2,330		532,875		259,078		259,078	(115,099)		(158,698)				85/85
5 YR SPX ASIAN CALL SPREAD OPTION#121576	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/14/2023	06/14/2028		17,350,000	4,373/6,778		3,303,440		3,132,095		3,132,095	25,740		(197,085)				85/85
1 YR SX5E CALL SPREAD OPTION #122504	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/14/2023	07/15/2024		12,420,014	4,400/4,752		484,380		261,740		261,740	(118,373)		(104,267)				85/85
1 YR SPX CALL SPREAD OPTION #122505	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/14/2023	07/15/2024		709,700,021	4,505/4,842		32,042,955		21,789,356		21,789,356	(3,356,069)		(6,897,530)				85/85
1 YR SPX CALL SPREAD OPTION #122508	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/14/2023	07/15/2024		211,750,009	4,505/4,692		5,725,720		4,137,400		4,137,400	(355,808)		(1,232,512)				85/85
1 YR SPX CALL SPREAD OPTION #122509	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/14/2023	07/15/2024		10,312,093	4,550/4,763		298,643		205,798		205,798	(28,559)		(64,285)				85/85
1 YR SPX CALL SPREAD OPTION #122510	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/14/2023	07/15/2024		2,880,000	4,505/4,787		111,600		77,737		77,737	(9,840)		(24,023)				85/85
1 YR SPX CALL SPREAD OPTION #122511	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/14/2023	07/15/2024		4,882,493	4,536/4,678		99,158		71,086		71,086	(6,727)		(21,345)				85/85
1 YR SPX CALL SPREAD OPTION #122512	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/14/2023	07/15/2024		9,259,990	4,505/4,731		295,209		210,266		210,266	(21,397)		(63,546)				85/85
1 YR SPX CALL SPREAD OPTION #122513	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/14/2023	07/15/2024		276,159,989	4,505/4,956		15,561,616		10,080,496		10,080,496	(2,131,344)		(3,349,776)				85/85
1 YR EEM CALL SPREAD OPTION #122514	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/14/2023	07/15/2024		12,420,000	41/44		516,672		275,835		275,835	(129,618)		(111,218)				85/85

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
2 YR SPX CALL SPREAD OPTION #122515	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/14/2023	07/14/2025		60,980,004	4,505/5,271		5,463,137		4,344,935		4,344,935	(527,795)		(590,407)				85/85
1 YR EAFE CALL SPREAD OPTION #122516	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/14/2023	07/15/2024		12,420,001	2,189/2,364		521,640		237,302		237,302	(172,051)		(112,288)				85/85
1 YR SPX CALL SPREAD OPTION #122517	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/14/2023	07/15/2024		2,720,012	4,505/4,888		135,995		90,498		90,498	(16,222)		(29,274)				85/85
1 YR SPX CALL SPREAD OPTION #122518	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	07/14/2023	07/15/2024		4,989,978	4,505/5,181		356,037		214,095		214,095	(65,302)		(76,640)				85/85
1 YR SPX CALL SPREAD OPTION #122519	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/14/2023	07/15/2024		10,700,012	4,505/4,933		582,080		379,901		379,901	(76,881)		(125,298)				85/85
1 YR SPX CALL SPREAD OPTION #122520	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	07/14/2023	07/15/2024		2,869,998	4,505/5,046		182,245		114,145		114,145	(28,870)		(39,230)				85/85
5 YR SPX ASIAN CALL SPREAD OPTION#122521	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/14/2023	07/14/2028		24,299,983	4,505/6,983		4,733,640		4,011,286		4,011,286	(517,670)		(204,684)				85/85
1 YR SX5E CALL SPREAD OPTION #122527	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/14/2023	08/14/2024		15,549,986	4,330/4,677		600,230		416,105		416,105	(105,406)		(78,719)				85/85
1 YR SPX CALL SPREAD OPTION #122529	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/14/2023	08/14/2024		755,569,995	4,490/4,826		33,947,760		25,002,270		25,002,270	(4,493,325)		(4,452,165)				85/85
1 YR SPX CALL SPREAD OPTION #122532	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/14/2023	08/14/2024		221,169,983	4,490/4,677		5,885,334		4,563,663		4,563,663	(549,824)		(771,847)				85/85
1 YR SPX CALL SPREAD OPTION #122533	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/14/2023	08/14/2024		10,100,004	4,535/4,748		289,980		216,366		216,366	(35,584)		(38,030)				85/85
1 YR SPX CALL SPREAD OPTION #122534	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/14/2023	08/14/2024		3,009,998	4,490/4,770		115,584		86,891		86,891	(13,534)		(15,159)				85/85
1 YR SPX CALL SPREAD OPTION #122535	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/14/2023	08/14/2024		3,211,363	4,520/4,662		64,119		49,477		49,477	(6,233)		(8,409)				85/85
1 YR SPX CALL SPREAD OPTION #122536	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/14/2023	08/14/2024		5,709,981	4,490/4,714		179,865		137,611		137,611	(18,666)		(23,589)				85/85
1 YR SPX CALL SPREAD OPTION #122537	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/14/2023	08/14/2024		324,860,021	4,490/4,939		18,370,833		12,979,079		12,979,079	(2,982,464)		(2,409,290)				85/85
2 YR SPX CALL SPREAD OPTION #122538	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/14/2023	08/14/2025		68,310,012	4,490/5,253		6,120,576		4,993,045		4,993,045	(725,633)		(401,898)				85/85
1 YR SPX CALL SPREAD OPTION #122539	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/14/2023	08/14/2024		3,119,996	4,490/4,871		155,688		112,580		112,580	(22,690)		(20,418)				85/85
1 YR SPX CALL SPREAD OPTION #122540	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/14/2023	08/14/2024		2,950,015	4,490/5,163		216,530		142,264		142,264	(45,869)		(28,397)				85/85
1 YR SPX CALL SPREAD OPTION #122541	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/14/2023	08/14/2024		18,349,980	4,490/4,916		997,451		710,936		710,936	(155,702)		(130,813)				85/85
1 YR SPX CALL SPREAD OPTION #122542	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/14/2023	08/14/2024		999,995	4,490/5,028		64,400		44,040		44,040	(11,914)		(8,446)				85/85
1 YR EEM CALL SPREAD OPTION #122543	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/14/2023	08/14/2024		15,550,000	39/43		665,229		501,234		501,234	(76,752)		(87,243)				85/85
1 YR EAFE CALL SPREAD OPTION #122544	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/14/2023	08/14/2024		15,550,005	2,111/2,280		681,401		476,220		476,220	(115,817)		(89,364)				85/85
5 YR SPX ASIAN CALL SPREAD OPTION#122545	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/14/2023	08/14/2028		24,719,994	4,490/6,959		4,914,335		4,159,411		4,159,411	(625,811)		(129,112)				85/85
1 YR SX5E CALL SPREAD OPTION #123502	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/14/2023	09/16/2024		13,989,989	4,280/4,622		534,418		434,950		434,950	(74,780)		(24,688)				85/85

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1 YR SPX CALL SPREAD OPTION #123503	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/14/2023	09/16/2024		783,769,997	4,505/4,843		34,956,142		26,387,985		26,387,985	(6,953,335)		(1,614,822)				85/85
1 YR SPX CALL SPREAD OPTION #123506	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/14/2023	09/16/2024		196,770,019	4,505/4,693		5,205,353		4,097,162		4,097,162	(867,726)		(240,465)				85/85
1 YR SPX CALL SPREAD OPTION #123507	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/14/2023	09/16/2024		10,459,986	4,550/4,764		301,666		229,777		229,777	(57,953)		(13,936)				85/85
1 YR SPX CALL SPREAD OPTION #123508	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/14/2023	09/16/2024		6,459,998	4,505/4,787		246,707		189,103		189,103	(46,207)		(11,397)				85/85
1 YR SPX CALL SPREAD OPTION #123509	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/14/2023	09/16/2024		2,550,022	4,535/4,678		50,990		39,939		39,939	(8,695)		(2,356)				85/85
1 YR SPX CALL SPREAD OPTION #123510	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/14/2023	09/16/2024		17,840,016	4,505/4,730		557,322		434,659		434,659	(96,916)		(25,746)				85/85
1 YR SPX CALL SPREAD OPTION #123511	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/14/2023	09/16/2024		350,680,002	4,505/4,956		19,638,080		14,359,858		14,359,858	(4,371,028)		(907,194)				85/85
2 YR SPX CALL SPREAD OPTION #123512	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/14/2023	09/15/2025		61,680,000	4,505/5,271		5,514,192		4,486,570		4,486,570	(899,560)		(128,062)				85/85
1 YR SPX CALL SPREAD OPTION #123513	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/14/2023	09/16/2024		1,720,002	4,505/4,888		84,968		63,327		63,327	(17,716)		(3,925)				85/85
1 YR SPX CALL SPREAD OPTION #123514	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/14/2023	09/16/2024		1,009,998	4,505/4,888		49,894		37,186		37,186	(10,403)		(2,305)				85/85
1 YR SPX CALL SPREAD OPTION #123515	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/14/2023	09/16/2024		30,969,995	4,505/4,933		1,666,186		1,227,930		1,227,930	(361,286)		(76,971)				85/85
1 YR SPX CALL SPREAD OPTION #123516	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/14/2023	09/16/2024		4,349,989	4,505/5,046		276,225		197,537		197,537	(65,927)		(12,760)				85/85
5 YR SPX ASIAN CALL SPREAD OPTION#123517	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/14/2023	09/14/2028		25,089,983	4,505/6,983		5,007,964		4,204,594		4,204,594	(767,658)		(35,712)				85/85
1 YR EEM CALL SPREAD OPTION #123518	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/14/2023	09/16/2024		13,990,000	39/42		606,550		472,984		472,984	(105,546)		(28,020)				85/85
1 YR EAFE CALL SPREAD OPTION #123519	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/14/2023	09/16/2024		13,989,995	2,100/2,268		610,664		468,579		468,579	(113,874)		(28,210)				85/85
5 YR SPX ASIAN CALL OPTION #165696 DUE MAT, NEXT PMT 08/16/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/15/2022	08/16/2027		54,730,008	4,297	10,300,294			12,481,525	^	12,481,525	4,291,705		(1,987,265)				85/85
5 YR SPX ASIAN CALL OPTION #192710 DUE MAT, NEXT PMT 09/14/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/14/2022	09/14/2027		71,740,001	3,946	15,442,439			21,972,681	^	21,972,681	7,171,961		(2,919,519)				85/85
1 YR SPX CALL OPTION #195395 DUE MAT, NEXT PMT 10/16/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2022	10/16/2023		59,240,007	3,941	179,270			5,904,155	^	5,904,155	3,966,973		(3,262,707)				85/85
5 YR SPX ASIAN CALL OPTION #195411 DUE MAT, NEXT PMT 10/14/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/14/2022	10/14/2027		41,219,996	3,583	10,138,579			16,778,235	^	16,778,235	5,148,560		(1,877,769)				85/85

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1 YR SPX CALL OPTION #197608 DUE MAT, NEXT PMT 11/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/14/2022	11/14/2023		53,629,997	4,353	401,152			958,767	^	958,767	1,436,076		(2,488,968)				85/85
5 YR SPX ASIAN CALL OPTION #197622 DUE MAT, NEXT PMT 11/15/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/14/2022	11/15/2027		47,139,989	3,957	11,249,273			14,797,596	^	14,797,596	4,868,268		(2,039,211)				85/85
1 YR BEI CALL OPTION #197625 DUE MAT, NEXT PMT 11/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/14/2022	11/14/2023		18,430,000	126	62,789			36,570	^	36,570	(98,025)		(458,072)				85/85
1 YR BEI CALL OPTION #197627 DUE MAT, NEXT PMT 11/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/14/2022	11/14/2023		13,210,000	126	45,005			26,212	^	26,212	(70,768)		(279,234)				85/85
1 YR BEI CALL OPTION #199815	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2022	11/14/2023		30,330,103	126	(128,827)			(57,619)		(57,619)	(856,932)		799,313				85/85
1 YR BEI CALL OPTION #199817 DUE MAT, NEXT PMT 12/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2022	12/14/2023		15,760,000	128	90,204			33,833	^	33,833	(317,490)		(354,719)				85/85
1 YR BEI CALL OPTION #199819 DUE MAT, NEXT PMT 12/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2022	12/14/2023		3,750,000	128	21,463			8,050	^	8,050	(5,763)		(79,183)				85/85
5 YR SPX ASIAN CALL OPTION #199822 DUE MAT, NEXT PMT 12/14/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2022	12/14/2027		49,999,991	3,995	11,579,749			15,343,280	^	15,343,280	5,008,190		(2,059,460)				85/85
1 YR SPX CALL OPTION #199844 DUE MAT, NEXT PMT 12/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2022	12/14/2023		53,349,987	4,395	621,929			1,104,281	^	1,104,281	1,371,518		(2,294,415)				85/85
1 YR BEI CALL OPTION #202621 DUE MAT, NEXT PMT 01/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/17/2023	01/16/2024		17,400,000	127/127		490,969		76,823	^	76,823	(67,500)		(346,646)				85/85
1 YR BEI CALL OPTION #202623 DUE MAT, NEXT PMT 01/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/17/2023	01/16/2024		7,080,000	127/127		199,774		31,259	^	31,259	(27,466)		(141,049)				85/85
1 YR SPX CALL OPTION #202648 DUE MAT, NEXT PMT 01/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/17/2023	01/16/2024		62,080,017	4,390/4,390		2,899,136		1,863,163	^	1,863,163	1,010,945		(2,046,917)				85/85
5 YR SPX ASIAN CALL OPTION #202661 DUE MAT, NEXT PMT 01/14/2028	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	01/17/2023	01/14/2028		51,859,981	3,991		13,483,595		16,016,721	^	16,016,721	4,433,995		(1,900,869)				85/85
1 YR BEI CALL OPTION #205676 DUE MAT, NEXT PMT 02/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2023	02/14/2024		11,380,000	127/127		321,556		96,611	^	96,611	(23,202)		(201,743)				85/85
1 YR BEI CALL OPTION #205678 DUE MAT, NEXT PMT 02/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2023	02/14/2024		4,390,001	127/127		124,045		37,269	^	37,269	(8,951)		(77,825)				85/85
1 YR SPX CALL OPTION #205709 DUE MAT, NEXT PMT 02/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2024		50,409,994	4,798/4,798		1,068,692		211,247	^	211,247	(186,951)		(670,494)				85/85
1 YR SPX CALL OPTION #205720 DUE MAT, NEXT PMT 02/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/14/2023	02/14/2024		1,720,010	4,550/4,550		74,648		30,717	^	30,717	2,903		(46,834)				85/85

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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1 YR BEI CALL OPTION #207604 DUE MAT, NEXT PMT 03/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2023	03/14/2024		16,390,000	124/124		463,247		235,519	^	235,519	26,678		(254,406)				85/85
1 YR BEI CALL OPTION #207606 DUE MAT, NEXT PMT 03/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2023	03/14/2024		6,400,000	124/124		180,890		91,966	^	91,966	10,417		(99,341)				85/85
1 YR SPX CALL OPTION #207666 DUE MAT, NEXT PMT 03/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/14/2023	03/14/2024		47,649,983	4,546/4,546		1,162,660		1,146,675	^	1,146,675	622,525		(638,510)				85/85
1 YR BEI CALL OPTION #210533	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2023	04/15/2024		13,289,999	128/128		357,973		116,119		116,119	(76,035)		(165,818)				85/85
1 YR BEI CALL OPTION #210536	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2023	04/15/2024		8,580,000	128/128		231,107		74,966		74,966	(49,088)		(107,052)				85/85
1 YR BEI CALL OPTION #210537	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2023	04/15/2024		1,368,058	128/128		36,902		11,970		11,970	(7,838)		(17,093)				85/85
1 YR BEI CALL OPTION #210538	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2023	04/15/2024		4,150,000	128/128		111,782		36,260		36,260	(23,743)		(51,779)				85/85
1 YR SPX CALL OPTION #210559	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2024		22,059,993	4,800/4,800		410,316		204,183		204,183	(16,068)		(190,065)				85/85
1 YR BEI CALL OPTION #212268	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/15/2023	05/14/2024		38,459,999	127/127		1,035,765		415,308		415,308	(226,016)		(394,442)				85/85
1 YR BEI CALL OPTION #212270	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/15/2023	05/14/2024		12,510,000	127/127		336,906		135,088		135,088	(73,517)		(128,301)				85/85
1 YR BEI CALL OPTION #212271	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/15/2023	05/14/2024		930,000	127/127		25,046		10,043		10,043	(5,465)		(9,538)				85/85
1 YR BEI CALL OPTION #212272	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/15/2023	05/14/2024		5,530,001	127/127		148,928		59,715		59,715	(32,498)		(56,715)				85/85
1YR SPX CALL OPTION #212302	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2023	05/14/2024		23,950,013	4,798/4,798		395,582		303,584		303,584	58,648		(150,646)				85/85
1 YR BEI CALL OPTION #195410 DUE MAT, NEXT PMT 10/16/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2022	10/16/2023		2,730,000	123	3,169			14,425	^	14,425	11,257		(38,660)				85/85
1 YR BEI CALL OPTION #197624 DUE MAT, NEXT PMT 11/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/14/2022	11/14/2023		4,100,000	126	13,968			8,136	^	8,136	(5,833)		(58,095)				85/85
1 YR BEI CALL OPTION #197626 DUE MAT, NEXT PMT 11/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/14/2022	11/14/2023		24,760,000	126	84,354			49,130	^	49,130	(35,224)		(350,837)				85/85
1 YR BEI CALL OPTION #199816 DUE MAT, NEXT PMT 12/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2022	12/14/2023		12,450,000	128	71,259			26,728	^	26,728	(44,531)		(176,221)				85/85
1 YR BEI CALL OPTION #199818 DUE MAT, NEXT PMT 12/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2022	12/14/2023		4,810,000	128	27,530			10,326	^	10,326	(17,205)		(68,082)				85/85

SCHEDULE DB - PART A - SECTION 1

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1 YR BEI CALL OPTION #202620 DUE MAT, NEXT PMT 01/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	01/17/2023	01/16/2024		9,510,000	127/127		536,680		61,238	^	61,238	(17,642)		(134,907)				85/85
1 YR BEI CALL OPTION #202622 DUE MAT, NEXT PMT 01/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	01/17/2023	01/16/2024		6,820,000	127/127		384,875		30,111	^	30,111	(26,457)		(96,747)				85/85
1 YR BEI CALL OPTION #205675 DUE MAT, NEXT PMT 02/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/14/2023	02/14/2024		12,980,000	127/127		733,531		110,194	^	110,194	(26,464)		(183,885)				85/85
1 YR BEI CALL OPTION #205677 DUE MAT, NEXT PMT 02/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/14/2023	02/14/2024		4,030,001	127/127		227,745		34,212	^	34,212	(8,217)		(57,092)				85/85
1 YR BEI CALL OPTION #207603 DUE MAT, NEXT PMT 03/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	03/14/2023	03/14/2024		12,970,000	124/124		733,168		189,969	^	189,969	24,706		(183,292)				85/85
1 YR BEI CALL OPTION #207605 DUE MAT, NEXT PMT 03/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	03/14/2023	03/14/2024		7,540,000	124/124		426,221		200,193	^	200,193	104,119		(106,555)				85/85
1 YR BEI CALL OPTION #214234	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	06/14/2023	06/14/2024		10,399,999	125/125		278,860		164,155		164,155	(31,657)		(83,049)				85/85
1 YR BEI CALL OPTION #214235	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	06/14/2023	06/14/2024		12,599,999	125/125		337,850		198,880		198,880	(38,354)		(100,617)				85/85
1 YR BEI CALL OPTION #214236	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	06/14/2023	06/14/2024		2,190,000	125/125		58,722		34,567		34,567	(6,666)		(17,488)				85/85
1 YR BEI CALL OPTION #214237	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	06/14/2023	06/14/2024		5,820,000	125/125		156,055		91,863		91,863	(17,716)		(46,475)				85/85
1 YR SPX CALL OPTION #214258	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	06/14/2023	06/14/2024		82,394,744	5,072/5,072		1,022,832		314,522		314,522	(403,696)		(304,614)				85/85
1 YR BEI CALL OPTION #217743	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	07/14/2023	07/15/2024		8,550,001	127/127		229,995		121,753		121,753	(58,734)		(49,508)				85/85
1 YR BEI CALL OPTION #217744	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	07/14/2023	07/15/2024		12,370,000	127/127		332,753		176,150		176,150	(84,975)		(71,628)				85/85
1 YR BEI CALL OPTION #217745	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	07/14/2023	07/15/2024		1,820,000	127/127		48,958		25,917		25,917	(12,502)		(10,539)				85/85
1 YR BEI CALL OPTION #217746	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	07/14/2023	07/15/2024		3,579,999	127/127		96,302		50,979		50,979	(24,593)		(20,730)				85/85
1 YR SPX CALL OPTION #217773	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	07/14/2023	07/15/2024		70,064,062	5,226/5,226		697,016		189,042		189,042	(357,935)		(150,039)				85/85
1 YR BEI CALL OPTION #219363	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	08/14/2023	08/14/2024		5,570,000	126/126		149,255		81,997		81,997	(47,684)		(19,574)				85/85
1 YR BEI CALL OPTION #219364	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	08/14/2023	08/14/2024		10,690,000	126/126		286,452		157,370		157,370	(91,515)		(37,568)				85/85

SCHEDULE DB - PART A - SECTION 1

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1 YR BEI CALL OPTION #219365	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/14/2023	08/14/2024		1,750,000	126/126		46,894		25,762		25,762	(14,981)		(6,150)				85/85
1 YR BEI CALL OPTION #219366	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/14/2023	08/14/2024		2,790,000	126/126		74,762		41,072		41,072	(23,885)		(9,805)				85/85
1 YR SPX CALL OPTION #219401	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/14/2023	08/14/2024		55,869,986	5,208/5,208		820,842		268,010		268,010	(445,180)		(107,651)				85/85
1 YR BEI CALL OPTION #221137	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/14/2023	09/16/2024		8,361,434	126		225,410		137,938		137,938	(77,058)		(10,413)				85/85
1 YR BEI CALL OPTION #221138	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/14/2023	09/16/2024		16,105,715	126		434,182		265,696		265,696	(148,429)		(20,057)				85/85
1 YR BEI CALL OPTION #221139	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/14/2023	09/16/2024		6,500,020	126		175,229		107,231		107,231	(59,904)		(8,095)				85/85
1 YR BEI CALL OPTION #221140	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/14/2023	09/16/2024		4,001,544	126		107,875		66,013		66,013	(36,878)		(4,983)				85/85
1 YR SPX CALL OPTION #221161	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/14/2023	09/16/2024		56,380,020	5,226/5,226		767,839		341,582		341,582	(390,786)		(35,471)				85/85
5 YR SPX ASIAN CALL OPTION #2783 DUE MAT, NEXT PMT 10/16/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	NATIXIS KX1WK48MPD4Y2NCUIZ63	10/15/2018	10/16/2023		7,610,006	2,751	12,277			4,010,455	^	4,010,455	1,098,295		(223,445)				85/85
5 YR SPX ASIAN CALL OPTION #2802 DUE MAT, NEXT PMT 11/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/14/2018	11/14/2023		10,130,006	2,702	47,135			5,713,453	^	5,713,453	1,588,627		(292,451)				85/85
5 YR SPX ASIAN CALL OPTION #2817 DUE MAT, NEXT PMT 12/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2018	12/14/2023		7,250,013	2,600	55,971			4,590,449	^	4,590,449	1,253,273		(206,488)				85/85
5 YR SPX ASIAN CALL OPTION #2832 DUE MAT, NEXT PMT 01/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/14/2019	01/16/2024		15,659,991	2,583	158,946			10,222,619	^	10,222,619	2,770,679		(405,534)				85/85
5 YR SPX ASIAN CALL OPTION #2858 DUE MAT, NEXT PMT 02/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/14/2019	02/14/2024		7,360,012	2,746	93,847			4,125,900	^	4,125,900	1,213,375		(188,384)				85/85
5 YR SPX ASIAN CALL OPTION #2886 DUE MAT, NEXT PMT 03/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/14/2019	03/14/2024		6,480,006	2,808	99,780			3,484,263	^	3,484,263	1,078,813		(165,091)				85/85
5 YR SPX ASIAN CALL OPTION #2943 DUE MAT, NEXT PMT 04/15/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/15/2019	04/15/2024		8,270,007	2,906	150,435			4,075,666	^	4,075,666	1,310,919		(208,471)				85/85
5 YR SPX ASIAN CALL OPTION #2982 DUE MAT, NEXT PMT 05/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/14/2019	05/14/2024		8,000,009	2,834	164,175			4,283,553	^	4,283,553	1,326,002		(198,317)				85/85
5 YR SPX ASIAN CALL OPTION #3019 DUE MAT, NEXT PMT 06/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/14/2019	06/14/2024		7,540,012	2,887	158,777			3,827,536	^	3,827,536	1,162,889		(168,662)				85/85
5 YR SPX ASIAN CALL OPTION #3048 DUE MAT, NEXT PMT 07/15/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/15/2019	07/15/2024		8,019,997	3,014	193,428			3,566,656	^	3,566,656	1,097,623		(183,354)				85/85

SCHEDULE DB - PART A - SECTION 1

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5 YR SPX ASIAN CALL OPTION #3079 DUE MAT, NEXT PMT 08/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/14/2019	08/14/2024		12,260,001	2,841	310,059			6,452,875	^	6,452,875	1,761,380		(266,183)				85/85
5 YR SPX ASIAN CALL OPTION #3113 DUE MAT, NEXT PMT 09/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/16/2019	09/16/2024		10,069,998	2,998	297,353			4,505,906	^	4,505,906	1,247,312		(231,274)				85/85
5 YR SPX ASIAN CALL OPTION #3142 DUE MAT, NEXT PMT 10/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/14/2019	10/14/2024		9,999,989	2,966	315,107			4,668,321	^	4,668,321	1,267,432		(226,977)				85/85
5 YR SPX ASIAN CALL OPTION #3197 DUE MAT, NEXT PMT 11/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	11/14/2019	11/14/2024		11,630,013	3,097	401,404			4,807,712	^	4,807,712	1,353,508		(267,276)				85/85
5 YR SPX ASIAN CALL OPTION #3232 DUE MAT, NEXT PMT 12/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/16/2019	12/16/2024		10,220,012	3,191	380,764			3,876,485	^	3,876,485	1,110,010		(235,177)				85/85
5 YR SPX ASIAN CALL OPTION #3260 DUE MAT, NEXT PMT 01/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/14/2020	01/14/2025		16,630,008	3,283	648,226			5,801,366	^	5,801,366	1,689,528		(375,723)				85/85
5 YR SPX ASIAN CALL OPTION #3294 DUE MAT, NEXT PMT 02/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2020	02/14/2025		12,050,000	3,380	478,432			3,838,147	^	3,838,147	1,130,909		(260,183)				85/85
5 YR SPX ASIAN CALL OPTION #3333 DUE MAT, NEXT PMT 03/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/16/2020	03/14/2025		13,160,008	2,386	667,271			10,898,619	^	10,898,619	2,438,308		(343,708)				85/85
5 YR SPX ASIAN CALL OPTION #3356 DUE MAT, NEXT PMT 04/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	04/14/2020	04/14/2025		18,590,009	2,846	902,970			10,284,118	^	10,284,118	2,622,084		(439,413)				85/85
5 YR SPX ASIAN CALL OPTION #3385 DUE MAT, NEXT PMT 05/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	05/14/2020	05/14/2025		16,780,002	2,853	891,225			9,309,086	^	9,309,086	2,379,609		(411,683)				85/85
5 YR SPX ASIAN CALL OPTION #3418 DUE MAT, NEXT PMT 06/16/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/15/2020	06/16/2025		14,500,003	3,067	796,343			6,667,260	^	6,667,260	1,796,324		(348,400)				85/85
5 YR SPX ASIAN CALL OPTION #3448 DUE MAT, NEXT PMT 07/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	07/14/2020	07/14/2025		11,789,992	3,198	652,518			4,840,164	^	4,840,164	1,339,577		(273,217)				85/85
5 YR SPX ASIAN CALL OPTION #3477 DUE MAT, NEXT PMT 08/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/14/2020	08/14/2025		23,430,008	3,373	1,373,287			8,230,023	^	8,230,023	2,373,411		(548,913)				85/85
5 YR SPX ASIAN CALL OPTION #3512 DUE MAT, NEXT PMT 09/15/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/14/2020	09/15/2025		23,500,005	3,384	1,455,849			8,277,609	^	8,277,609	2,382,639		(555,870)				85/85
5 YR SPX ASIAN CALL OPTION #3550 DUE MAT, NEXT PMT 10/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/14/2020	10/14/2025		23,809,998	3,489	1,536,692			7,678,998	^	7,678,998	2,260,266		(563,867)				85/85
5 YR SPX ASIAN CALL OPTION #3595 DUE MAT, NEXT PMT 11/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/16/2020	11/14/2025		14,369,999	3,627	953,706			4,103,709	^	4,103,709	1,238,459		(335,951)				85/85
5 YR SPX ASIAN CALL OPTION #3624 DUE MAT, NEXT PMT 12/15/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/15/2025		20,020,015	3,647	1,394,578			5,692,480	^	5,692,480	1,716,214		(472,357)				85/85
5 YR SPX ASIAN CALL OPTION #3657 DUE MAT, NEXT PMT 01/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/14/2021	01/14/2026		24,850,008	3,796	1,833,990			6,212,403	^	6,212,403	1,935,697		(598,899)				85/85

SCHEDULE DB - PART A - SECTION 1

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5 YR SPX ASIAN CALL OPTION #3701 DUE MAT, NEXT PMT 02/17/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	02/16/2021	02/17/2026		21,669,987	3,933	1,768,685			4,825,596	^	4,825,596	1,558,151		(555,001)				85/85
5 YR SPX ASIAN CALL OPTION #3708 DUE MAT, NEXT PMT 01/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	02/26/2021	01/14/2026		1,399,965	3,796	121,432			353,250	^	353,250	114,565		(39,654)				85/85
5 YR SPX ASIAN CALL OPTION #3710 DUE MAT, NEXT PMT 12/15/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	02/26/2021	12/15/2025		1,199,863	3,647	117,111			347,853	^	347,853	113,507		(39,667)				85/85
5 YR SPX ASIAN CALL OPTION #3712 DUE MAT, NEXT PMT 11/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	02/26/2021	11/14/2025		1,200,174	3,627	115,812			349,489	^	349,489	115,338		(40,796)				85/85
5 YR SPX ASIAN CALL OPTION #3714 DUE MAT, NEXT PMT 10/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	02/26/2021	10/14/2025		699,893	3,489	74,902			231,220	^	231,220	76,579		(27,484)				85/85
5 YR SPX ASIAN CALL OPTION #3740 DUE MAT, NEXT PMT 03/16/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	03/15/2021	03/16/2026		21,969,988	3,969	1,874,708			4,813,286	^	4,813,286	1,566,468		(570,563)				85/85
5 YR SPX ASIAN CALL OPTION #3778 DUE MAT, NEXT PMT 04/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	04/14/2021	04/14/2026		18,979,994	4,125	1,576,596			3,597,588	^	3,597,588	1,186,734		(464,806)				85/85
5 YR SPX ASIAN CALL OPTION #3806	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	04/16/2021	01/16/2024		3,415,673	2,583	(138,822)			(1,371,711)		(1,371,711)	(684,893)		354,191				85/85
5 YR SPX ASIAN CALL OPTION #3807	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	04/16/2021	02/14/2024		334,460	2,746	(15,326)			(122,394)		(122,394)	(62,558)		30,765				85/85
5 YR SPX ASIAN CALL OPTION #3808	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	04/16/2021	12/16/2024		484,967	3,191	(43,484)			(136,922)		(136,922)	(59,730)		26,858				85/85
5 YR SPX ASIAN CALL OPTION #3809	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	04/16/2021	02/14/2025		840,331	3,380	(72,852)			(209,666)		(209,666)	(90,542)		39,619				85/85
5 YR SPX ASIAN CALL OPTION #3810	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	04/16/2021	06/16/2025		585,305	3,067	(72,294)			(191,761)		(191,761)	(75,571)		31,629				85/85
5 YR SPX ASIAN CALL OPTION #3811	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	04/16/2021	11/14/2025		438,979	3,627	(44,000)			(102,966)		(102,966)	(40,122)		15,499				85/85
5 YR SPX ASIAN CALL OPTION #3841 DUE MAT, NEXT PMT 05/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	05/14/2021	05/14/2026		25,840,013	4,174	2,220,027			4,757,486	^	4,757,486	1,575,084		(633,962)				85/85
5 YR SPX ASIAN CALL OPTION #3883 DUE MAT, NEXT PMT 06/15/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	06/14/2021	06/15/2026		19,469,992	4,255	1,700,423			3,363,615	^	3,363,615	1,116,534		(469,854)				85/85
5 YR SPX ASIAN CALL OPTION #3930 DUE MAT, NEXT PMT 07/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	07/14/2021	07/14/2026		19,160,003	4,374	1,770,149			3,003,950	^	3,003,950	1,023,329		(475,173)				85/85
5 YR SPX ASIAN CALL OPTION #3977 DUE MAT, NEXT PMT 08/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	08/16/2021	08/14/2026		25,709,996	4,480	2,418,172			3,696,410	^	3,696,410	1,271,947		(629,925)				85/85
5 YR SPX ASIAN CALL OPTION #4012 DUE MAT, NEXT PMT 09/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	09/14/2021	09/14/2026		31,290,002	4,443	3,135,827			4,813,258	^	4,813,258	1,649,825		(793,402)				85/85
2 YR SPX CALL SPREAD OPTION #4043 DUE MAT, NEXT PMT 10/16/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	10/14/2021	10/16/2023		65,160,004	4,438/5,282	104,683			113,274	^	113,274	513,221		(1,905,236)				85/85
5 YR SPX ASIAN CALL OPTION #4044 DUE MAT, NEXT PMT 10/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2026		28,830,005	4,438	3,069,427			4,583,708	^	4,583,708	1,574,220		(755,594)				85/85

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2 YR SPX CALL SPREAD OPTION #4082 DUE MAT, NEXT PMT 11/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	11/15/2021	11/14/2023		63,490,011	4,683/5,573	308,633			51,180	^	51,180	1,077,563		(1,914,926)				85/85
5 YR SPX ASIAN CALL OPTION #4083 DUE MAT, NEXT PMT 11/16/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/15/2021	11/16/2026		22,060,015	4,683	2,472,369			2,830,761	^	2,830,761	1,023,950		(591,030)				85/85
2 YR SPX CALL SPREAD OPTION #4124 DUE MAT, NEXT PMT 12/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2023		68,389,993	4,634/5,515	582,346			245,289	^	245,289	1,126,360		(2,148,383)				85/85
5 YR SPX ASIAN CALL OPTION #4125 DUE MAT, NEXT PMT 12/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2021	12/14/2026		26,679,985	4,634	3,239,516			3,723,591	^	3,723,591	1,351,374		(755,887)				85/85
2 YR SPX CALL SPREAD OPTION #4204 DUE MAT, NEXT PMT 01/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/14/2022	01/16/2024		67,140,004	4,663/5,549	841,959			421,948	^	421,948	1,218,012		(2,148,175)				85/85
5 YR SPX ASIAN CALL OPTION #4205 DUE MAT, NEXT PMT 01/14/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/14/2022	01/14/2027		38,149,993	4,663	4,852,810			5,331,618	^	5,331,618	1,946,500		(1,103,095)				85/85
2 YR SPX CALL SPREAD OPTION #4294 DUE MAT, NEXT PMT 02/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/14/2022	02/14/2024		54,639,998	4,402/5,238	901,904			1,790,838	^	1,790,838	1,488,016		(1,810,440)				85/85
5 YR SPX ASIAN CALL OPTION #4295 DUE MAT, NEXT PMT 02/16/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/14/2022	02/16/2027		24,029,993	4,402	3,364,352			4,411,010	^	4,411,010	1,535,019		(744,301)				85/85
2 YR SPX CALL SPREAD OPTION #4333 DUE MAT, NEXT PMT 03/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/14/2022	03/14/2024		60,739,992	4,173/4,966	1,229,798			4,530,747	^	4,530,747	2,909,340		(2,034,757)				85/85
5 YR SPX ASIAN CALL OPTION #4334 DUE MAT, NEXT PMT 03/15/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	03/14/2022	03/15/2027		30,450,015	4,173	4,641,321			6,986,382	^	6,986,382	2,343,157		(1,004,822)				85/85
2 YR SPX CALL SPREAD OPTION #4424 DUE MAT, NEXT PMT 04/15/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/14/2022	04/15/2024		59,710,013	4,393/5,227	1,500,891			2,790,689	^	2,790,689	2,204,970		(2,079,915)				85/85
5 YR SPX ASIAN CALL OPTION #4425 DUE MAT, NEXT PMT 04/14/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2022	04/14/2027		23,010,012	4,393	3,871,855			4,523,682	^	4,523,682	1,626,680		(818,758)				85/85
2 YR SPX CALL SPREAD OPTION #4477 DUE MAT, NEXT PMT 05/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/16/2022	05/14/2024		60,650,009	4,008/4,770	1,711,200			6,674,162	^	6,674,162	4,010,788		(2,067,069)				85/85
5 YR SPX ASIAN CALL OPTION #4478 DUE MAT, NEXT PMT 05/14/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/16/2022	05/14/2027		22,980,005	4,008	3,965,994			6,269,084	^	6,269,084	2,047,191		(819,619)				85/85
2 YR SPX CALL SPREAD OPTION #4615 DUE MAT, NEXT PMT 06/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/14/2022	06/14/2024		64,379,989	3,735/4,445	2,127,849			9,079,977	^	9,079,977	4,891,196		(2,260,322)				85/85
5 YR SPX ASIAN CALL OPTION #4616 DUE MAT, NEXT PMT 06/14/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/14/2022	06/14/2027		39,230,011	3,735	7,697,330			13,523,061	^	13,523,061	4,228,482		(1,554,269)				85/85
1 YR SPX CALL SPREAD OPTION #478 DUE MAT, NEXT PMT 07/15/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/14/2022	07/15/2024		50,909,996	3,790/4,511	1,864,608			6,912,652	^	6,912,652	3,756,552		(1,767,493)				85/85
5 YR SPX ASIAN CALL OPTION #4679 DUE MAT, NEXT PMT 07/14/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/14/2022	07/14/2027		38,190,012	3,790	7,104,587			12,662,487	^	12,662,487	3,920,337		(1,403,439)				85/85
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										186,893,498	666,186,488		1,326,546,190	XXX	1,326,546,187	586,771,161		(432,806,107)			XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										186,893,498	666,186,488		1,326,546,190	XXX	1,326,546,187	586,771,161		(432,806,107)			XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1 YR SPX CALL SPREAD OPTION #118004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2022	10/03/2023		45,363,009	3,680/3,865	6,588			2,336,593		2,336,593	1,798,050		(899,266)				0001
1 YR SPX CALL SPREAD OPTION #118021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/17/2022	10/10/2023		52,140,488	3,616/3,790	34,730			2,462,922		2,462,922	1,935,868		(1,053,478)				0001
1 YR SPX CALL SPREAD OPTION #118501	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/24/2022	10/17/2023		63,665,382	3,668/3,841	75,606			2,886,452		2,886,452	2,371,804		(1,290,030)				0001
1 YR SPX CALL SPREAD OPTION #118502	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/31/2022	10/24/2023		59,378,201	3,822/4,002	100,459			2,653,211		2,653,211	2,304,027		(1,192,401)				0001
1 YR SPX CALL SPREAD OPTION #119001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/07/2022	10/31/2023		59,546,310	3,833/4,014	125,383			2,688,242		2,688,242	2,251,545		(1,140,988)				0001
1 YR SPX CALL SPREAD OPTION #119002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/14/2022	11/07/2023		50,567,336	3,833/4,015	146,903			2,144,503		2,144,503	1,952,173		(1,083,903)				0001
1 YR SPX CALL SPREAD OPTION #119501	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/21/2022	11/14/2023		51,606,062	3,972/4,152	162,298			2,000,106		2,000,106	1,839,103		(1,006,986)				0001
1 YR SPX CALL SPREAD OPTION #119502	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/28/2022	11/21/2023		56,694,870	3,990/4,176	215,255			2,193,727		2,193,727	2,049,300		(1,152,250)				0001
1 YR SPX CALL SPREAD OPTION #119504	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/06/2022	11/28/2023		54,954,965	4,031/4,229	240,291			2,179,466		2,179,466	2,008,395		(1,131,026)				0001
1 YR SPX CALL SPREAD OPTION #119505	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/12/2022	12/05/2023		48,780,098	3,986/4,182	243,521			1,963,170		1,963,170	1,801,201		(1,022,788)				0001
1 YR SPX CALL SPREAD OPTION #119524	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2022	12/12/2023		53,389,857	3,946/4,140	279,537			2,243,788		2,243,788	1,931,790		(1,059,910)				0001
1 YR SPX CALL SPREAD OPTION #119525	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/27/2022	12/19/2023		59,301,316	3,843/4,028	350,922			2,502,734		2,502,734	2,137,454		(1,212,680)				0001
1 YR SPX CALL SPREAD OPTION #120001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/04/2023	12/26/2023		40,952,345	3,830/4,008		1,081,722		1,651,997		1,651,997	1,390,682		(820,407)				0001
1 YR SPX CALL SPREAD OPTION #120002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/09/2023	01/02/2024		39,732,133	3,848/4,033		1,111,366		1,606,630		1,606,630	1,317,923		(822,659)				0001
1 YR SPX CALL SPREAD OPTION #120003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/17/2023	01/09/2024		42,929,092	3,931/4,122		1,251,837		1,682,506		1,682,506	1,331,851		(901,182)				0001
1 YR SPX CALL SPREAD OPTION #120021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	01/23/2023	01/16/2024		41,899,854	3,970/4,155		1,195,529		1,538,441		1,538,441	1,181,118		(838,206)				0001
1 YR SPX CALL SPREAD OPTION #120022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/30/2023	01/23/2024		51,503,491	4,022/4,219		1,529,687		1,924,348		1,924,348	1,437,241		(1,042,580)				0001
1 YR SPX CALL SPREAD OPTION #120023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2023	01/30/2024		59,128,781	4,084/4,280		1,734,473		2,034,378		2,034,378	1,448,145		(1,148,241)				0001
1 YR SPX CALL SPREAD OPTION #120501	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/13/2023	02/06/2024		60,532,569	4,117/4,316		1,774,625		2,041,122		2,041,122	1,406,619		(1,140,122)				0001
1 YR SPX CALL SPREAD OPTION #120518	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/21/2023	02/13/2024		63,845,417	4,108/4,312		1,814,336		2,277,159		2,277,159	1,591,066		(1,128,242)				0001
1 YR SPX CALL SPREAD OPTION #121001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/27/2023	02/20/2024		64,519,076	4,029/4,216		1,768,863		2,283,526		2,283,526	1,581,910		(1,067,247)				0001

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1 YR SPX CALL SPREAD OPTION #121002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/06/2023	02/28/2024		74,824,637	3,980/4,168		2,185,218		2,678,120		2,678,120	1,765,076		(1,272,174)				0001
1 YR SPX CALL SPREAD OPTION #121003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/13/2023	03/06/2024		49,660,793	3,984/4,175		1,310,953		1,886,645		1,886,645	1,313,332		(737,639)				0001
1 YR SPX CALL SPREAD OPTION #121020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2023	03/13/2024		58,849,705	3,893/4,071		1,635,691		2,139,233		2,139,233	1,392,009		(888,467)				0001
1 YR SPX CALL SPREAD OPTION #121023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/27/2023	03/20/2024		56,899,163	3,951/4,137		1,600,144		2,058,248		2,058,248	1,296,063		(837,958)				0001
1 YR SPX CALL SPREAD OPTION #121501	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/03/2023	03/27/2024		49,072,976	4,007/4,206		1,505,551		1,766,596		1,766,596	1,020,112		(759,066)				0001
1 YR SPX CALL SPREAD OPTION #121502	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/10/2023	04/03/2024		54,682,176	4,106/4,312		1,651,805		1,925,669		1,925,669	1,074,460		(800,596)				0001
1 YR SPX CALL SPREAD OPTION #121520	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/17/2023	04/10/2024		58,558,673	4,115/4,306		1,667,388		1,878,112		1,878,112	986,361		(775,637)				0001
1 YR SPX CALL SPREAD OPTION #121521	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/24/2023	04/17/2024		50,592,953	4,144/4,333		1,419,076		1,566,142		1,566,142	779,523		(632,457)				0001
1 YR SPX CALL SPREAD OPTION #121522	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/01/2023	04/24/2024		54,988,642	4,117/4,304		1,594,863		1,706,828		1,706,828	791,670		(679,705)				0001
1 YR SPX CALL SPREAD OPTION #121523	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/08/2023	05/01/2024		43,874,654	4,131/4,327		1,277,636		1,419,370		1,419,370	661,330		(519,596)				0001
1 YR SPX CALL SPREAD OPTION #121524	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/15/2023	05/08/2024		52,745,984	4,131/4,321		1,510,064		1,658,738		1,658,738	733,351		(584,676)				0001
1 YR SPX CALL SPREAD OPTION #121543	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/22/2023	05/15/2024		44,136,155	4,149/4,339		1,292,345		1,343,626		1,343,626	526,461		(475,180)				0001
1 YR SPX CALL SPREAD OPTION #121544	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/30/2023	05/22/2024		46,901,486	4,170/4,359		1,354,764		1,397,308		1,397,308	511,791		(469,248)				0001
1 YR SPX CALL SPREAD OPTION #121545	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/05/2023	05/29/2024		42,408,014	4,211/4,397		1,229,106		1,175,396		1,175,396	350,285		(403,996)				0001
1 YR SPX CALL SPREAD OPTION #121557	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/12/2023	06/05/2024		48,311,305	4,282/4,479		1,431,912		1,320,800		1,320,800	331,624		(442,736)				0001
1 YR SPX CALL SPREAD OPTION #122001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2023	06/12/2024		48,667,353	4,365/4,571		1,475,096		1,241,818		1,241,818	191,121		(424,399)				0001
1 YR SPX CALL SPREAD OPTION #122501	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/26/2023	06/18/2024		51,922,988	4,388/4,598		1,539,243		1,331,681		1,331,681	209,495		(417,057)				0001
1 YR SPX CALL SPREAD OPTION #122502	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/03/2023	06/26/2024		58,546,496	4,372/4,575		1,811,021		1,460,685		1,460,685	103,681		(454,016)				0001
1 YR SPX CALL SPREAD OPTION #122503	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/10/2023	07/03/2024		39,674,214	4,439/4,652		1,191,446		959,909		959,909	43,923		(275,460)				0001
1 YR SPX CALL SPREAD OPTION #122522	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/17/2023	07/10/2024		61,101,360	4,448/4,664		1,963,316		1,445,265		1,445,265	(102,419)		(415,632)				0001
1 YR SPX CALL SPREAD OPTION #122523	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/24/2023	07/17/2024		55,730,245	4,536/4,758		1,752,867		1,175,866		1,175,866	(240,098)		(336,902)				0001
1 YR SPX CALL SPREAD OPTION #122524	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/31/2023	07/24/2024		47,114,557	4,553/4,784		1,538,019		1,003,785		1,003,785	(268,615)		(265,619)				0001
1 YR SPX CALL SPREAD OPTION #122525	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2023	07/31/2024		51,763,320	4,554/4,779		1,581,370		1,109,024		1,109,024	(230,075)		(242,271)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1 YR SPX CALL SPREAD OPTION #122528	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/14/2023	08/07/2024		52,095,766	4,482/4,713		1,677,223		1,294,414		1,294,414	(158,556)		(224,253)				0001
1 YR SPX CALL SPREAD OPTION #122547	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	08/14/2024		50,342,975	4,429/4,649		1,509,835		1,317,840		1,317,840	(19,563)		(172,432)				0001
1 YR SPX CALL SPREAD OPTION #123001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/28/2023	08/21/2024		50,347,502	4,393/4,607		1,567,217		1,328,514		1,328,514	(90,276)		(148,427)				0001
1 YR SPX CALL SPREAD OPTION #123002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/05/2023	08/28/2024		53,694,900	4,469/4,688		1,675,995		1,311,879		1,311,879	(242,395)		(121,720)				0001
1 YR SPX CALL SPREAD OPTION #123501	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/11/2023	09/04/2024		53,671,510	4,482/4,690		1,561,896		1,254,586		1,254,586	(220,296)		(87,014)				0001
1 YR SPX CALL SPREAD OPTION #123521	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/18/2023	09/11/2024		49,924,553	4,471/4,695		1,533,774		1,251,672		1,251,672	(226,561)		(55,541)				0001
1 YR SPX CALL SPREAD OPTION #123522	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/25/2023	09/18/2024		50,224,559	4,405/4,627		1,486,516		1,402,773		1,402,773	(58,898)		(24,844)				0001
2 YR BEI CALL OPTION #164362	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/15/2022	08/08/2024		1,025,837	130	19,388			7,481		7,481	(427)		(16,965)				0001
2 YR BEI CALL OPTION #190799	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/22/2022	08/15/2024		1,158,497	131	18,725			7,411		7,411	(2,515)		(16,025)				0001
2 YR BEI CALL OPTION #191244	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/29/2022	08/22/2024		2,488,125	130	37,281			18,329		18,329	(10,848)		(31,220)				0001
2 YR BEI CALL OPTION #192072	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/06/2022	08/29/2024		1,665,979	128	28,207			18,913		18,913	(10,149)		(23,125)				0001
2 YR BEI CALL OPTION #192397	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/12/2022	09/05/2024		1,267,338	128	26,280			15,652		15,652	(4,638)		(21,101)				0001
2 YR BEI CALL OPTION #193177	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/19/2022	09/12/2024		1,137,501	128	18,819			13,934		13,934	(8,323)		(14,806)				0001
2 YR BEI CALL OPTION #194235	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/26/2022	09/19/2024		1,297,825	126	19,931			21,567		21,567	(14,307)		(15,371)				0001
2 YR BEI CALL OPTION #194796	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/03/2022	09/26/2024		2,225,201	124	44,662			50,416		50,416	(22,238)		(33,775)				0001
1 YR SPX CALL OPTION #195074	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/10/2022	10/03/2023		21,965,986	3,857	9,786			2,649,995		2,649,995	1,878,427		(1,335,830)				0001
2 YR BEI CALL OPTION #195078	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2022	10/03/2024		2,162,749	125	39,540			49,217		49,217	(25,248)		(29,333)				0001
1 YR BEI CALL OPTION #195079	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2022	10/03/2023		18,852,701	126	1,915			14		14	(231,347)		(261,454)				0001
1 YR SPX CALL OPTION #195588	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/17/2022	10/10/2023		27,436,685	3,780	69,784			3,833,660		3,833,660	2,996,771		(2,116,784)				0001
2 YR BEI CALL OPTION #195592	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/17/2022	10/10/2024		2,042,652	124	42,149			52,660		52,660	(22,648)		(30,685)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1 YR BEI CALL OPTION #195597	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	10/17/2022	10/10/2023		20,167,608	125	10,794			6,332		6,332	(259,537)		(327,428)				0001
1 YR SPX CALL OPTION #195968	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	10/24/2022	10/17/2023		28,174,610	3,826	140,406			3,508,662		3,508,662	3,132,261		(2,395,683)				0001
2 YR BEI CALL OPTION #195972	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	10/24/2022	10/17/2024		1,917,416	124	42,102			47,778		47,778	(19,060)		(30,089)				0001
1 YR BEI CALL OPTION #195973	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	10/24/2022	10/17/2023		18,676,071	125	20,079			16,775		16,775	(198,189)		(342,598)				0001
1 YR SPX CALL OPTION #196641	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	10/31/2022	10/24/2023		33,970,810	3,982	212,906			2,863,146		2,863,146	2,848,239		(2,527,100)				0001
2 YR BEI CALL OPTION #196645	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	10/31/2022	10/24/2024		2,169,486	125	47,642			45,364		45,364	(18,548)		(33,435)				0001
1 YR BEI CALL OPTION #196646	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	10/31/2022	10/24/2023		14,244,206	127	20,521			5,124		5,124	(90,183)		(243,570)				0001
1 YR SPX CALL OPTION #197183	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	11/07/2022	10/31/2023		30,608,946	4,039	198,303			2,264,745		2,264,745	1,931,947		(1,804,562)				0001
2 YR BEI CALL OPTION #197187	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	11/07/2022	10/31/2024		2,226,322	127	40,236			38,608		38,608	(22,136)		(27,739)				0001
1 YR BEI CALL OPTION #197188	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	11/07/2022	10/31/2023		16,055,715	127	25,512			8,164		8,164	(133,108)		(232,157)				0001
1 YR SPX CALL OPTION #197566	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA	E57ODZWZ7FF32TWEFA76	11/14/2022	11/07/2023		28,339,001	3,984	328,711			2,399,817		2,399,817	2,706,932		(2,425,356)				0001
1 YR BEI CALL OPTION #197570	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	11/14/2022	11/07/2023		16,796,518	127	39,166			10,709		10,709	(76,554)		(288,983)				0001
2 YR BEI CALL OPTION #197571	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	11/14/2022	11/07/2024		1,361,351	125	32,094			28,114		28,114	(10,374)		(21,741)				0001
1 YR SPX CALL OPTION #198367	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	11/21/2022	11/14/2023		30,610,965	4,176	301,791			1,422,105		1,422,105	1,675,037		(1,872,478)				0001
2 YR BEI CALL OPTION #198371	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	11/21/2022	11/14/2024		2,080,391	127	43,159			32,857		32,857	(15,438)		(28,737)				0001
1 YR BEI CALL OPTION #198372	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	11/21/2022	11/14/2023		18,404,838	128	47,327			9,153		9,153	(63,048)		(293,642)				0001
1 YR SPX CALL OPTION #198602	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	11/28/2022	11/21/2023		33,249,416	4,174	391,094			1,625,334		1,625,334	1,921,811		(2,093,501)				0001
2 YR BEI CALL OPTION #198606	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	11/28/2022	11/11/2024		2,101,630	127	46,254			34,360		34,360	(14,223)		(31,026)				0001
1 YR BEI CALL OPTION #198607	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	11/28/2022	11/21/2023		14,829,307	129	44,112			8,709		8,709	(42,081)		(236,130)				0001
1 YR SPX CALL OPTION #199247	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	12/06/2022	11/28/2023		36,686,579	4,222	410,707			1,563,418		1,563,418	1,647,131		(1,933,157)				0001

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE
PACIFIC LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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2 YR BEI CALL OPTION #199251	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/06/2022	11/28/2024		12,283,322	127	278,626			198,688		198,688	(79,984)		(179,398)				0001
1 YR BEI CALL OPTION #199252	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/06/2022	11/28/2023		16,861,505	130	50,395			6,440		6,440	(33,106)		(237,203)				0001
2 YR BEI CALL OPTION #199579	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/12/2022	12/05/2024		2,192,507	128	48,693			31,804		31,804	(13,299)		(30,843)				0001
1 YR BEI CALL OPTION #199581	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/12/2022	12/05/2023		15,837,619	129	59,048			9,672		9,672	(18,067)		(248,001)				0001
1 YR SPX CALL OPTION #199624	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/12/2022	12/05/2023		33,485,147	4,175	478,536			1,777,042		1,777,042	1,894,086		(2,009,849)				0001
2 YR BEI CALL OPTION #200584	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2022	12/12/2024		5,488,533	128	112,757			84,912		84,912	(43,223)		(70,280)				0001
1 YR BEI CALL OPTION #200589	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2022	12/12/2023		15,142,545	129	51,830			12,668		12,668	(66,350)		(196,522)				0001
1 YR SPX CALL OPTION #200590	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2022	12/12/2023		36,897,904	4,146	484,831			2,298,813		2,298,813	1,822,890		(1,838,317)				0001
2 YR BEI CALL OPTION #200900	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/27/2022	12/19/2024		1,899,262	127	45,540			35,649		35,649	(14,191)		(27,938)				0001
1 YR BEI CALL OPTION #200902	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/27/2022	12/19/2023		17,154,485	128	76,492			26,994		26,994	(69,282)		(264,332)				0001
1 YR SPX CALL OPTION #200903	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/27/2022	12/19/2023		39,369,325	4,026	707,259			3,538,974		3,538,974	2,845,304		(2,444,074)				0001
1 YR SPX CALL OPTION #201795	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/04/2023	12/26/2023		34,923,688	4,009		2,942,122		3,301,425		3,301,425	2,590,687		(2,231,384)				0001
2 YR BEI CALL OPTION #201799	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/04/2023	12/26/2024		1,016,978	127		38,960		18,755		18,755	(5,635)		(14,570)				0001
1 YR BEI CALL OPTION #201800	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/04/2023	12/26/2023		17,749,953	128		371,543		35,832		35,832	(53,923)		(281,788)				0001
1 YR SPX CALL OPTION #202003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/09/2023	01/02/2024		25,403,091	4,026		2,247,096		2,315,223		2,315,223	1,731,481		(1,663,353)				0001
2 YR BEI CALL OPTION #202007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/09/2023	01/02/2025		1,177,788	126		49,600		23,581		23,581	(7,864)		(18,155)				0001
1 YR BEI CALL OPTION #202008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/09/2023	01/02/2024		11,298,811	129		225,016		18,165		18,165	(40,289)		(166,562)				0001
1 YR SPX CALL OPTION #202612	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/17/2023	01/09/2024		32,641,457	4,109/4,109		2,616,809		2,439,489		2,439,489	1,706,489		(1,883,809)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
2 YR BEI CALL OPTION #202616	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/17/2023	01/09/2024		1,279,043	127/127		50,768		22,913		22,913	8,693		(36,547)				0001
1 YR BEI CALL OPTION #202617	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/17/2023	01/09/2024		18,037,906	130/130		328,916		23,768		23,768	(68,365)		(236,782)				0001
2 YR BEI CALL OPTION #203246	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/23/2023	01/16/2025		976,057	127/127		36,638		17,371		17,371	(6,565)		(12,702)				0001
1 YR BEI CALL OPTION #203248	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/23/2023	01/16/2024		14,341,323	129/129		280,471		31,274		31,274	(52,554)		(196,643)				0001
1 YR SPX CALL OPTION #203249	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	01/23/2023	01/16/2024		32,105,083	4,170/4,170		2,379,703		2,066,914		2,066,914	1,355,662		(1,668,451)				0001
2 YR BEI CALL OPTION #204068	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/30/2023	01/23/2025		3,380,373	127/127		128,061		65,237		65,237	(19,666)		(43,159)				0001
1 YR BEI CALL OPTION #204070	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/30/2023	01/23/2024		21,381,130	129/129		400,769		54,116		54,116	(73,503)		(273,150)				0001
1 YR SPX CALL OPTION #204074	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/30/2023	01/23/2024		36,387,898	4,211/4,211		2,404,802		2,137,759		2,137,759	1,371,984		(1,639,027)				0001
1 YR SPX CALL OPTION #204825	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2023	01/30/2024		42,554,804	4,271/4,271		2,967,122		2,098,222		2,098,222	1,095,368		(1,964,268)				0001
2 YR BEI CALL OPTION #204829	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2023	01/30/2025		1,948,780	127/127		72,320		37,462		37,462	(11,184)		(23,674)				0001
1 YR BEI CALL OPTION #204830	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2023	01/30/2024		17,268,310	129/129		322,466		49,213		49,213	(59,777)		(213,476)				0001
1 YR SPX CALL OPTION #205561	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/13/2023	02/06/2024		43,735,638	4,315/4,315		3,047,997		1,919,283		1,919,283	829,496		(1,958,211)				0001
1 YR IRIS CALL OPTION #205565	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	02/13/2023	02/06/2024		512,295	233/233		8,407		1,261		1,261	(1,745)		(5,401)				0001
2 YR BEI CALL OPTION #205566	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/13/2023	02/06/2025		1,601,364	127/127		62,516		32,785		32,785	(9,871)		(19,860)				0001
1 YR BEI CALL OPTION #205567	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/13/2023	02/06/2024		19,478,176	128/128		421,765		79,419		79,419	(71,380)		(270,967)				0001
1 YR SPX CALL OPTION #206100	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/21/2023	02/13/2024		38,459,014	4,299/4,299		2,266,962		1,896,685		1,896,685	1,039,431		(1,409,708)				0001
2 YR BEI CALL OPTION #206104	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/21/2023	02/13/2025		2,116,404	126/126		75,996		46,624		46,624	(6,037)		(23,335)				0001
1 YR BEI CALL OPTION #206105	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/21/2023	02/13/2024		17,670,120	128/128		327,120		85,595		85,595	(38,106)		(203,419)				0001
1 YR SPX CALL OPTION #206485	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/27/2023	02/20/2024		45,599,728	4,217/4,217		2,993,173		2,960,301		2,960,301	1,773,065		(1,805,937)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
2 YR BEI CALL OPTION #206489	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/27/2023	02/20/2025		2,675,404	125/125		97,826		66,608		66,608	(2,032)		(29,186)				0001
1 YR BEI CALL OPTION #206490	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/27/2023	02/20/2024		20,117,220	127/127		382,309		132,495		132,495	(19,148)		(230,667)				0001
2 YR BEI CALL OPTION #207062	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2023	02/28/2025		1,821,414	125/125		72,255		50,385		50,385	(1,040)		(20,829)				0001
1 YR BEI CALL OPTION #207064	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2023	02/28/2024		15,656,147	126/126		343,788		137,158		137,158	(6,486)		(200,144)				0001
1 YR SPX CALL OPTION #207069	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/06/2023	02/28/2024		59,738,838	4,154/4,154		4,920,400		4,593,082		4,593,082	2,537,204		(2,864,522)				0001
1 YR SPX CALL OPTION #207472	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/13/2023	03/06/2024		52,225,925	4,179/4,179		2,829,392		4,056,801		4,056,801	2,819,435		(1,592,025)				0001
2 YR BEI CALL OPTION #207476	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/13/2023	03/06/2025		1,564,829	124/124		62,764		45,436		45,436	184		(17,512)				0001
1 YR BEI CALL OPTION #207477	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/13/2023	03/06/2024		20,982,991	126/126		453,695		204,615		204,615	6,202		(255,283)				0001
1 YR SPX CALL OPTION #208325	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/20/2023	03/13/2024		50,806,938	4,047/4,047		4,269,702		5,220,599		5,220,599	3,270,095		(2,319,198)				0001
2 YR BEI CALL OPTION #208329	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2023	03/13/2025		1,460,032	124/124		62,989		41,159		41,159	(4,865)		(16,965)				0001
1 YR BEI CALL OPTION #208330	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2023	03/13/2024		20,504,530	126/126		511,796		202,159		202,159	(31,642)		(277,995)				0001
1 YR SPX CALL OPTION #208809	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/27/2023	03/20/2024		59,772,777	4,100/4,100		4,679,864		5,542,460		5,542,460	3,313,333		(2,450,737)				0001
2 YR BEI CALL OPTION #208814	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/27/2023	03/20/2025		1,666,891	125/125		67,473		43,065		43,065	(6,887)		(17,521)				0001
1 YR BEI CALL OPTION #208815	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/27/2023	03/20/2024		21,740,993	126/126		512,776		196,932		196,932	(47,315)		(268,529)				0001
1 YR SPX CALL OPTION #209668	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/03/2023	03/27/2024		56,017,148	4,153/4,153		4,898,759		4,581,972		4,581,972	2,153,060		(2,469,848)				0001
2 YR BEI CALL OPTION #209669	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/03/2023	03/27/2025		1,702,693	126/126		74,509		41,348		41,348	(14,534)		(18,627)				0001
1 YR BEI CALL OPTION #209670	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/03/2023	03/27/2024		17,301,007	127/127		426,966		123,120		123,120	(88,579)		(215,267)				0001
1 YR BEI CALL OPTION #210343	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/10/2023	04/03/2024		32,394,078	4,285/4,285		2,151,545		2,001,856		2,001,856	893,121		(1,042,810)				0001
2 YR BEI CALL OPTION #210347	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/10/2023	04/03/2025		945,388	127/127		37,369		19,684		19,684	(8,704)		(8,981)				0001
1 YR BEI CALL OPTION #210348	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/10/2023	04/03/2024		15,566,136	128/128		360,350		98,301		98,301	(87,394)		(174,654)				0001

SCHEDULE DB - PART A - SECTION 1

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1 YR SPX CALL OPTION #210764	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/17/2023	04/10/2024		30,213,075	4,283/4,283		2,091,635		1,901,737		1,901,737	783,091		(972,989)				0001
1 YR BEI CALL OPTION #210768	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/17/2023	04/10/2024		19,569,161	128/128		441,989		121,312		121,312	(115,072)		(205,605)				0001
2 YR BEI CALL OPTION #210769	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/17/2023	04/10/2025		706,001	127/127		27,336		14,341		14,341	(6,689)		(6,305)				0001
1 YR SPX CALL OPTION #211070	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/24/2023	04/17/2024		24,567,669	4,319/4,319		1,593,120		1,446,590		1,446,590	563,496		(710,025)				0001
2 YR BEI CALL OPTION #211074	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2023	04/17/2025		1,278,658	127/127		50,526		26,977		26,977	(12,384)		(11,166)				0001
1 YR BEI CALL OPTION #211075	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2023	04/17/2024		20,222,100	128/128		461,619		134,260		134,260	(121,624)		(205,736)				0001
1 YR SPX CALL OPTION #211518	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/01/2023	04/24/2024		29,959,964	4,290/4,290		2,259,210		1,929,716		1,929,716	633,345		(962,839)				0001
2 YR BEI CALL OPTION #211522	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2023	04/24/2025		1,385,461	127/127		54,986		29,923		29,923	(13,443)		(11,620)				0001
1 YR BEI CALL OPTION #211523	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2023	04/24/2024		18,017,595	128/128		401,526		121,403		121,403	(108,999)		(171,124)				0001
1 YR SPX CALL OPTION #211844	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/08/2023	05/01/2024		29,913,785	4,305/4,305		2,005,505		1,924,047		1,924,047	734,151		(815,609)				0001
2 YR BEI CALL OPTION #211848	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2023	05/01/2025		2,480,579	127/127		95,761		54,055		54,055	(22,395)		(19,311)				0001
1 YR BEI CALL OPTION #211849	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2023	05/01/2024		17,899,864	128/128		398,497		135,331		135,331	(101,103)		(162,063)				0001
2 YR BEI CALL OPTION #212273	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/15/2023	05/08/2025		1,087,159	127/127		41,642		23,820		23,820	(9,827)		(7,995)				0001
1 YR BEI CALL OPTION #212275	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/15/2023	05/08/2024		18,213,021	128/128		399,875		140,991		140,991	(104,057)		(154,826)				0001
1 YR SPX CALL OPTION #212279	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/15/2023	05/08/2024		32,936,275	4,294/4,294		2,240,504		2,224,679		2,224,679	851,668		(867,493)				0001
1 YR SPX CALL OPTION #212598	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/22/2023	05/15/2024		30,418,898	4,305/4,305		2,265,474		2,013,245		2,013,245	580,759		(832,988)				0001
2 YR BEI CALL OPTION #212602	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/22/2023	05/15/2025		2,709,966	127/127		96,531		61,653		61,653	(17,279)		(17,599)				0001
1 YR BEI CALL OPTION #212603	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/22/2023	05/15/2024		23,148,346	127/127		489,581		216,498		216,498	(93,070)		(180,013)				0001
1 YR SPX CALL OPTION #212893	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/30/2023	05/22/2024		31,416,051	4,333/4,333		2,220,944		1,991,977		1,991,977	540,299		(769,265)				0001
2 YR BEI CALL OPTION #212897	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/30/2023	05/22/2025		800,064	126/126		27,091		20,835		20,835	(1,610)		(4,646)				0001

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE PACIFIC LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1 YR BEI CALL OPTION #212898	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	05/30/2023	05/22/2024		16,156,684	126/126		317,078		196,185		196,185	(11,067)		(109,826)				0001
1 YR SPX CALL OPTION #213397	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	06/05/2023	05/29/2024		26,400,773	4,369/4,369		2,055,113		1,532,931		1,532,931	153,314		(675,497)				0001
2 YR BEI CALL OPTION #213401	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	06/05/2023	05/29/2025		3,501,599	125/125		140,120		103,440		103,440	(13,843)		(22,837)				0001
1 YR BEI CALL OPTION #213402	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	06/05/2023	05/29/2024		21,475,032	126/126		513,888		303,097		303,097	(41,881)		(168,910)				0001
1 YR SPX CALL OPTION #213872	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	06/12/2023	06/05/2024		31,670,808	4,464/4,464		2,049,430		1,473,759		1,473,759	57,997		(633,668)				0001
2 YR BEI CALL OPTION #213876	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	06/12/2023	06/05/2025		689,721	125/125		26,975		19,215		19,215	(3,624)		(4,136)				0001
1 YR BEI CALL OPTION #213877	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	06/12/2023	06/05/2024		22,443,824	126/126		506,952		279,767		279,767	(70,440)		(156,746)				0001
1 YR SPX CALL OPTION #214619	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	06/20/2023	06/12/2024		29,435,741	4,537/4,537		1,969,841		1,125,225		1,125,225	(277,874)		(566,742)				0001
2 YR BEI CALL OPTION #214623	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	06/20/2023	06/12/2025		1,657,983	126/126		65,818		45,206		45,206	(11,235)		(9,377)				0001
1 YR BEI CALL OPTION #214624	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	06/20/2023	06/12/2024		22,021,509	127/127		509,806		266,146		266,146	(96,983)		(146,676)				0001
1 YR SPX CALL OPTION #216849	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	06/26/2023	06/18/2024		32,133,936	4,594/4,594		1,653,761		1,076,255		1,076,255	(129,419)		(448,086)				0001
2 YR BEI CALL OPTION #216853	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	06/26/2023	06/18/2025		2,251,069	126/126		81,736		58,266		58,266	(12,505)		(10,966)				0001
1 YR BEI CALL OPTION #216854	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	06/26/2023	06/18/2024		17,005,194	127/127		352,833		197,854		197,854	(59,379)		(95,600)				0001
1 YR SPX CALL OPTION #217261	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	07/03/2023	06/26/2024		37,163,833	4,562/4,562		2,536,228		1,389,552		1,389,552	(510,853)		(635,823)				0001
2 YR BEI CALL OPTION #217265	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	07/03/2023	06/26/2025		2,636,247	126/126		104,530		69,731		69,731	(21,805)		(12,994)				0001
1 YR BEI CALL OPTION #217266	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	07/03/2023	06/26/2024		23,892,671	127/127		574,106		291,843		291,843	(138,337)		(143,926)				0001
1 YR SPX CALL OPTION #217508	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	07/10/2023	07/03/2024		25,684,505	4,637/4,637		1,390,052		800,124		800,124	(268,551)		(321,377)				0001
2 YR BEI CALL OPTION #217512	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	07/10/2023	07/03/2025		2,182,387	126/126		78,923		55,643		55,643	(14,233)		(9,048)				0001
1 YR BEI CALL OPTION #217512	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	07/10/2023	07/03/2024		15,793,811	127/127		329,614		184,790		184,790	(68,618)		(76,206)				0001
1 YR SPX CALL OPTION #217994	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	07/17/2023	07/10/2024		24,064,480	4,626/4,626		1,642,869		784,226		784,226	(510,850)		(347,794)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
2 YR BEI CALL OPTION #217998	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/17/2023	07/10/2025		2,004,792	126/126		80,630		53,082		53,082	(19,084)		(8,464)				0001
1 YR BEI CALL OPTION #217999	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/17/2023	07/10/2024		22,439,729	127/127		502,766		250,629		250,629	(145,702)		(106,435)				0001
1 YR SPX CALL OPTION #218278	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/24/2023	07/17/2024		24,345,821	4,726/4,726		1,481,784		595,411		595,411	(601,574)		(284,800)				0001
2 YR BEI CALL OPTION #218282	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/24/2023	07/17/2025		2,124,218	126/126		89,599		51,903		51,903	(29,157)		(8,539)				0001
1 YR BEI CALL OPTION #218283	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/24/2023	07/17/2024		20,695,370	128/128		491,627		197,129		197,129	(200,007)		(94,491)				0001
1 YR SPX CALL OPTION #218692	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/31/2023	07/24/2024		28,724,882	4,744/4,744		1,811,931		684,852		684,852	(814,155)		(312,924)				0001
2 YR BEI CALL OPTION #218696	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/31/2023	07/24/2025		1,713,039	128/128		62,761		38,306		38,306	(19,081)		(5,375)				0001
1 YR BEI CALL OPTION #218697	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/31/2023	07/24/2024		32,006,305	128/128		685,921		311,533		311,533	(255,928)		(118,460)				0001
1 YR SPX CALL OPTION #219115	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/07/2023	07/31/2024		24,001,923	4,752/4,752		1,331,373		590,043		590,043	(537,359)		(203,971)				0001
2 YR BEI CALL OPTION #219119	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2023	07/31/2025		2,286,251	127/127		85,770		55,570		55,570	(23,685)		(6,516)				0001
1 YR BEI CALL OPTION #219120	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2023	07/31/2024		19,002,610	128/128		391,623		197,215		197,215	(134,410)		(59,998)				0001
2 YR BEI CALL OPTION #219367	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/14/2023	08/07/2025		2,187,358	126/126		86,623		57,409		57,409	(23,471)		(5,743)				0001
1 YR BEI CALL OPTION #219369	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/14/2023	08/07/2024		14,530,433	128/128		308,963		159,538		159,538	(108,115)		(41,310)				0001
1 YR SPX CALL OPTION #219380	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/14/2023	08/07/2024		31,091,369	4,682/4,682		1,901,765		991,823		991,823	(655,667)		(254,275)				0001
1 YR SPX CALL OPTION #219817	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/21/2023	08/14/2024		26,989,259	4,628/4,628		1,555,317		1,059,421		1,059,421	(318,270)		(177,627)				0001
2 YR BEI CALL OPTION #219821	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/21/2023	08/14/2025		1,353,122	126/126		47,140		36,265		36,265	(8,205)		(2,670)				0001
1 YR BEI CALL OPTION #219822	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/21/2023	08/14/2024		19,233,553	127/127		362,694		245,421		245,421	(75,851)		(41,422)				0001
1 YR SPX CALL OPTION #220153	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/28/2023	08/21/2024		28,064,052	4,584/4,584		1,919,586		1,253,051		1,253,051	(484,735)		(181,799)				0001
2 YR BEI CALL OPTION #220157	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/28/2023	08/21/2025		3,242,041	126/126		127,432		94,327		94,327	(27,121)		(5,984)				0001
1 YR BEI CALL OPTION #220158	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/28/2023	08/21/2024		25,422,048	126/126		598,737		385,995		385,995	(156,037)		(56,705)				0001

SCHEDULE DB - PART A - SECTION 1

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1 YR SPX CALL OPTION #220597	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/05/2023	08/28/2024		30,477,553	4,663/4,663		1,977,250		1,118,454		1,118,454	(715,197)		(143,599)				0001
2 YR BEI CALL OPTION #220601	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/05/2023	08/28/2025		2,187,165	126/126		80,522		60,746		60,746	(16,880)		(2,896)				0001
1 YR BEI CALL OPTION #220602	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/05/2023	08/28/2024		23,160,058	128/128		442,937		292,715		292,715	(118,053)		(32,169)				0001
2 YR BEI CALL OPTION #220865	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/11/2023	09/04/2025		2,131,200	126/126		83,251		60,395		60,395	(20,556)		(2,300)				0001
1 YR BEI CALL OPTION #220867	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/11/2023	09/04/2024		17,671,163	127/127		390,042		244,334		244,334	(123,979)		(21,729)				0001
1 YR SPX CALL OPTION #220900	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/11/2023	09/04/2024		23,607,225	4,686/4,686		1,387,010		843,824		843,824	(465,916)		(77,271)				0001
1 YR SPX CALL OPTION #221459	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/18/2023	09/11/2024		27,924,897	4,667/4,667		1,634,065		1,070,504		1,070,504	(504,388)		(59,172)				0001
2 YR BEI CALL OPTION #221463	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/18/2023	09/11/2025		2,451,540	127/127		84,435		62,475		62,475	(20,444)		(1,516)				0001
1 YR BEI CALL OPTION #221464	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/18/2023	09/11/2024		17,467,034	127/127		361,234		238,622		238,622	(109,531)		(13,081)				0001
1 YR SPX CALL OPTION #221749	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/25/2023	09/18/2024		32,448,062	4,609/4,609		1,714,323		1,537,564		1,537,564	(148,108)		(28,652)				0001
2 YR BEI CALL OPTION #221753	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/25/2023	09/18/2025		2,816,552	127/127		86,041		71,575		71,575	(13,753)		(713)				0001
1 YR BEI CALL OPTION #221754	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/25/2023	09/18/2024		19,491,242	127/127		362,570		290,526		290,526	(65,984)		(6,060)				0001
2 YR BEI CALL OPTION #4028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/11/2021	10/04/2023		2,581,081	136	391						26,493		(35,561)				0001
2 YR BEI CALL OPTION #4050	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/18/2021	10/11/2023		2,299,538	136	1,347						28,389		(36,772)				0001
2 YR BEI CALL OPTION #4055	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/25/2021	10/18/2023		1,472,667	138	1,442						19,591		(23,152)				0001
2 YR BEI CALL OPTION #4056	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/01/2021	10/25/2023		2,256,529	138	2,827						27,576		(32,159)				0001
2 YR BEI CALL OPTION #4061	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/08/2021	11/01/2023		3,080,038	139	4,927						37,743		(43,391)				0001
2 YR BEI CALL OPTION #4068	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/15/2021	11/08/2023		3,340,318	139	6,792						42,161		(48,795)				0001
2 YR BEI CALL OPTION #4090	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/22/2021	11/15/2023		2,584,060	139	5,695						29,414		(34,547)				0001

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
2 YR BEI CALL OPTION #4098	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/29/2021	11/22/2023		2,310,422	139	6,237					0	27,309		(32,745)				0001
2 YR BEI CALL OPTION #4103	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/06/2021	11/29/2023		2,667,740	137	8,220			1		1	29,145		(38,034)				0001
2 YR BEI CALL OPTION #4110	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/13/2021	12/06/2023		2,355,307	137	9,493			3		3	30,437		(39,266)				0001
2 YR BEI CALL OPTION #4150	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/20/2021	12/13/2023		2,143,479	138	8,721			3		3	25,436		(32,616)				0001
2 YR BEI CALL OPTION #4155	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/27/2021	12/20/2023		816,342	138	4,226			2		2	11,575		(14,422)				0001
2 YR BEI CALL OPTION #4161	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/03/2022	12/27/2023		1,643,143	139	8,104			3		3	20,955		(25,430)				0001
2 YR BEI CALL OPTION #4190	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2022	01/03/2024		447,737	139	2,058			2		2	4,588		(5,977)				0001
2 YR BEI CALL OPTION #4212	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/18/2022	01/10/2024		470,410	137	2,344			11		11	4,133		(6,336)				0001
2 YR BEI CALL OPTION #4217	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/24/2022	01/17/2024		1,227,257	135	6,732			92		92	9,260		(17,017)				0001
2 YR BEI CALL OPTION #4225	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/31/2022	01/24/2024		1,944,563	133	13,646			582		582	14,341		(32,394)				0001
2 YR BEI CALL OPTION #4230	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/07/2022	01/31/2024		1,831,616	134	12,433			512		512	11,912		(27,822)				0001
2 YR BEI CALL OPTION #4278	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2022	02/07/2024		2,928,594	134	18,567			1,107		1,107	12,137		(39,293)				0001
2 YR BEI CALL OPTION #4299	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/22/2022	02/14/2024		1,721,344	132	12,254			1,447		1,447	4,349		(24,598)				0001
2 YR BEI CALL OPTION #4308	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/28/2022	02/21/2024		974,366	131	8,569			1,336		1,336	3,282		(16,360)				0001
2 YR BEI CALL OPTION #4312	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/07/2022	02/29/2024		2,294,007	132	19,668			2,476		2,476	8,149		(35,559)				0001
2 YR BEI CALL OPTION #4319	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2022	03/07/2024		2,028,213	132	16,383			2,450		2,450	3,663		(28,308)				0001
2 YR BEI CALL OPTION #4362	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/21/2022	03/14/2024		1,403,414	132	14,391			1,849		1,849	6,800		(23,811)				0001
2 YR BEI CALL OPTION #4383	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/28/2022	03/21/2024		1,104,697	133	10,866			1,343		1,343	4,607		(17,247)				0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
2 YR BEI CALL OPTION #4391	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/04/2022	03/28/2024		1,517,982	133	15,821			1,830		1,830	7,294		(24,129)				0001
2 YR BEI CALL OPTION #4396	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2022	04/04/2024		4,838,477	133	49,673			5,567		5,567	21,471		(72,907)				0001
2 YR BEI CALL OPTION #4429	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/18/2022	04/11/2024		3,999,879	133	40,367			4,954		4,954	14,295		(57,099)				0001
2 YR BEI CALL OPTION #4435	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/25/2022	04/18/2024		5,057,148	133	51,022			8,209		8,209	10,578		(69,645)				0001
2 YR BEI CALL OPTION #4449	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/02/2022	04/25/2024		3,031,167	131	31,243			9,217		9,217	(3,407)		(41,204)				0001
2 YR BEI CALL OPTION #4454	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/09/2022	05/02/2024		1,742,554	130	19,605			7,668		7,668	(4,015)		(25,010)				0001
2 YR BEI CALL OPTION #4484	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/16/2022	05/09/2024		2,370,456	129	30,670			12,931		12,931	(4,075)		(37,886)				0001
2 YR BEI CALL OPTION #4490	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/23/2022	05/16/2024		2,092,525	130	25,902			11,064		11,064	(5,205)		(31,014)				0001
2 YR BEI CALL OPTION #4494	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/31/2022	05/23/2024		1,944,896	129	28,280			11,607		11,607	(1,692)		(32,853)				0001
2 YR BEI CALL OPTION #4535	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/06/2022	05/30/2024		1,592,228	131	20,126			7,135		7,135	(2,418)		(22,704)				0001
2 YR BEI CALL OPTION #4577	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/13/2022	06/06/2024		1,257,454	130	12,113			7,036		7,036	(8,392)		(13,280)				0001
2 YR BEI CALL OPTION #4644	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/21/2022	06/13/2024		2,394,429	127	33,902			27,623		27,623	(16,535)		(36,153)				0001
2 YR BEI CALL OPTION #4652	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/27/2022	06/20/2024		2,044,853	127	33,253			22,981		22,981	(9,369)		(34,518)				0001
2 YR BEI CALL OPTION #4658	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/05/2022	06/27/2024		1,678,994	128	26,386			15,385		15,385	(6,541)		(26,679)				0001
2 YR BEI CALL OPTION #4662	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/11/2022	07/05/2024		2,256,350	129	33,728			19,144		19,144	(9,882)		(33,121)				0001
2 YR BEI CALL OPTION #4684	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/18/2022	07/11/2024		1,481,401	128	22,128			14,168		14,168	(8,082)		(21,271)				0001
2 YR BEI CALL OPTION #4715	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/25/2022	07/18/2024		1,471,370	128	24,961			14,372		14,372	(5,553)		(23,417)				0001
2 YR BEI CALL OPTION #4720	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/01/2022	07/25/2024		1,727,150	129	31,960			15,319		15,319	(3,047)		(29,279)				0001
2 YR BEI CALL OPTION #4724	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/08/2022	08/01/2024		1,525,860	130	25,514			10,961		10,961	(3,260)		(22,837)				0001

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0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										7,957,871	171,168,176		208,211,341	XXX	208,211,339	97,943,526		(112,956,027)			XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										7,957,871	171,168,176		208,211,341	XXX	208,211,339	97,943,526		(112,956,027)			XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										194,851,369	837,354,664		1,534,757,531	XXX	1,534,757,525	684,714,687		(545,762,134)			XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										194,851,369	837,354,664		1,534,757,531	XXX	1,534,757,525	684,714,687		(545,762,134)			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
5 MO SPX PUT OPTION #212813	VARIABLE ANNUITY	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/26/2023	10/26/2023		420,831,100	3,370/3,370		3,219,100		145,504		145,504	(380,492)		(2,693,103)			0	0001
5 MO SPX PUT OPTION #212814	VARIABLE ANNUITY	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/26/2023	10/26/2023		420,831,100	3,370/3,370		3,205,600		145,504		145,504	(378,287)		(2,681,809)			0	0001
5 MO SPX PUT OPTION #212891	VARIABLE ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/30/2023	10/31/2023		138,804,600	3,370/3,370		1,043,460		59,925		59,925	(143,347)		(840,189)			0	0001
7 MO SPX PUT OPTION #212892	VARIABLE ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/30/2023	01/02/2024		683,996,400	3,370/3,370		7,116,660		1,585,489		1,585,489	(1,464,508)		(4,066,663)			0	0001
0869999999. Subtotal - Written Options - Other - Put Options											14,584,820		1,936,422	XXX	1,936,422	(2,366,634)		(10,281,764)			XXX	XXX
0919999999. Subtotal - Written Options - Other											14,584,820		1,936,422	XXX	1,936,422	(2,366,634)		(10,281,764)			XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options											14,584,820		1,936,422	XXX	1,936,422	(2,366,634)		(10,281,764)			XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options											14,584,820		1,936,422	XXX	1,936,422	(2,366,634)		(10,281,764)			XXX	XXX
SOFR/FIXED INT RATE SWAP #196135	VARIABLE ANNUITY	EXH 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/26/2022	05/04/2042		313,000,000	2.71 (SOFRRATEC4)			(5,342,612)	(61,041,650)		(61,041,650)	(29,057,901)		1,556,141		6,750,482		0002
SOFR/FIXED INT RATE SWAP #196138	VARIABLE ANNUITY	EXH 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/26/2022	02/10/2042		174,000,000	1.86 (SOFRRATEC4)			(4,002,393)	(52,401,334)		(52,401,334)	(15,056,588)		1,660,521		3,729,661		0002
SOFR/FIXED INT RATE SWAP #196140	VARIABLE ANNUITY	EXH 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/26/2022	03/29/2042		171,000,000	2.29 (SOFRRATEC4)			(3,427,523)	(42,367,689)		(42,367,689)	(15,350,776)		1,235,698		3,678,175		0002
SOFR/FIXED INT RATE SWAP #196142	VARIABLE ANNUITY	EXH 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/26/2022	05/04/2032		336,000,000	2.77 (SOFRRATEC4)			(5,583,753)	(36,129,907)		(36,129,907)	(16,893,553)		1,946,017		4,926,727		0002
SOFR/FIXED INT RATE SWAP #196145	VARIABLE ANNUITY	EXH 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/26/2022	03/29/2032		186,000,000	2.29 (SOFRRATEC4)			(3,728,183)	(26,070,375)		(26,070,375)	(9,168,384)		1,639,741		2,711,611		0002
SOFR/FIXED BILAT INT RATE SWAP #198660	VARIABLE ANNUITY	EXH 5	Interest Rate	CREDIT AGRICOLE CORP AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	08/26/2022	08/30/2052		10,000,000	2.66 (SOFRRATEC4)			(330,621)	(2,236,103)		(2,236,103)	(1,215,574)				268,966		0002
SOFR/FIXED BILAT INT RATE SWAP#198662	VARIABLE ANNUITY	EXH 5	Interest Rate	CREDIT AGRICOLE CORP AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	09/16/2022	09/20/2042		31,000,000	3.14 (SOFRRATEC4)			(442,575)	(4,278,969)		(4,278,969)	(2,863,071)				675,386		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SOFR/FIXED BILAT INT RATE SWAP#198664	VARIABLE ANNUITY	EXH 5	Interest Rate	CREDIT AGRICOLE CORP AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	09/16/2022	09/20/2052		8,000,000	2.92 (SOFRRATEC4)			(127,341)	(1,450,875)		(1,450,875)	(1,011,390)				215,386		0002
FIXED/SOFR INT RATE SWAP #202030	73730EAD5	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/09/2023	01/17/2028		35,000,000	SOFRRATEC4 2.31 (5.75)			399,662			1,411,189					362,946		100/100
FIXED/SOFR INT RATE SWAP #202118	12803RAA2	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/10/2023	01/18/2028		30,000,000	SOFRRATEC4 2.7 (6.21)			329,993			1,141,925					311,195		100/100
SOFR/FIXED INT RATE SWAP #207288	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/04/2022	04/06/2052		9,000,000	2.01 (SOFRRATEC4)			(157,083)	(3,040,669)		(3,040,669)	(3,040,669)				240,390		0002
SOFR/FIXED INT RATE SWAP #207600	VARIABLE ANNUITY	EXH 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/26/2022	01/11/2042		84,000,000	1.72 (SOFRRATEC4)			(1,569,124)	(26,707,016)		(26,707,016)	(5,674,618)		629,693		1,796,495		0002
SOFR/FIXED BILAT INT RATE SWAP #207601	VARIABLE ANNUITY	EXH 5	Interest Rate	CREDIT AGRICOLE CORP AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	08/26/2022	08/30/2032		32,000,000	2.85 (SOFRRATEC4)			(395,600)	(3,304,531)		(3,304,531)	(3,304,531)				477,950		0002
SOFR/FIXED INT RATE SWAP #213497	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	06/06/2023	06/08/2025		210,000,000	4.39 (SOFRRATEC4)			(544,287)	(2,533,831)		(2,533,831)	(2,533,831)				1,365,166		0002
ID FIXED/SOFR INT RATE SWAP #218526	Pension Liability	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	07/27/2023	07/28/2026		300,000,000	SOFRRATEC4 1.05 (5.45)			490,063			1,759,639					2,522,230		100/100
SOFR/FIXED INT RATE SWAP #218954	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	08/02/2023	08/04/2053		7,800,000	3.48 (SOFRRATEC4)			(22,857)	(699,676)		(699,676)	(699,676)				213,133		0002
SOFR/FIXED INT RATE SWAP #218958	VARIABLE ANNUITY	EXH 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/26/2022	02/10/2032		75,000,000	1.78 (SOFRRATEC4)			(2,110,235)	(13,038,620)		(13,038,620)	(2,930,855)		1,956,385		1,084,902		0002
SOFR/FIXED INT RATE SWAP #219762	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	08/18/2023	08/22/2033		39,000,000	3.99 (SOFRRATEC4)			(57,128)	(877,726)		(877,726)	(877,726)				613,596		0002
SOFR/FIXED INT RATE SWAP #221619	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	09/21/2023	09/25/2033		18,500,000	4.2 (SOFRRATEC4)			(3,423)	(97,129)		(97,129)	(97,129)				292,431		0002
SOFR/FIXED INT RATE SWAP #CAL01	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	09/21/2022	09/23/2032		1,000,000	3.35 (SOFRRATEC4)			(12,731)	(68,107)		(68,107)	(50,635)				14,991		0002
SOFR/FIXED INT RATE SWAP #4137	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/20/2033		1,500,000	1.45 (SOFRRATEC4)						(333,542)					23,988		100/100
SOFR/FIXED INT RATE SWAP #4138	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/20/2053		1,500,000	1.46 (SOFRRATEC4)						(640,866)					41,246		100/100
SOFR/FIXED INT RATE SWAP #4139	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/20/2034		1,500,000	1.48 (SOFRRATEC4)						(301,247)					25,134		100/100
SOFR/FIXED INT RATE SWAP #4140	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/20/2054		1,500,000	1.46 (SOFRRATEC4)						(591,708)					41,922		100/100
SOFR/FIXED INT RATE SWAP #4141	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/22/2035		1,500,000	1.52 (SOFRRATEC4)						(284,346)					26,235		100/100
SOFR/FIXED INT RATE SWAP #4142	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/22/2055		1,500,000	1.45 (SOFRRATEC4)						(559,457)					42,591		100/100
SOFR/FIXED INT RATE SWAP #4143	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/21/2036		1,000,000	1.55 (SOFRRATEC4)						(182,074)					18,190		100/100
SOFR/FIXED INT RATE SWAP #4144	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/21/2056		1,500,000	1.45 (SOFRRATEC4)						(533,462)					43,247		100/100
SOFR/FIXED INT RATE SWAP #4145	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/20/2057		1,500,000	1.43 (SOFRRATEC4)						(510,279)					43,890		100/100
SOFR/FIXED INT RATE SWAP #4146	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/20/2058		1,500,000	1.42 (SOFRRATEC4)						(494,480)					44,527		100/100
SOFR/FIXED INT RATE SWAP #4147	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/20/2059		1,500,000	1.39 (SOFRRATEC4)						(464,190)					45,154		100/100
SOFR/FIXED INT RATE SWAP #4148	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/20/2060		1,500,000	1.37 (SOFRRATEC4)						(441,619)					45,774		100/100
SOFR/FIXED INT RATE SWAP #4149	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/22/2061		1,000,000	1.34 (SOFRRATEC4)						(280,819)					30,925		100/100

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SOFR/FIXED INT RATE SWAP #4170	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	01/07/2022	01/11/2034		26,000,000	1.8 (SOFRRATEC4)						(5,024,318)					417,023		100/100
SOFR/FIXED INT RATE SWAP #4171	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	01/07/2022	01/13/2035		30,000,000	1.82 (SOFRRATEC4)						(5,219,505)					504,140		100/100
SOFR/FIXED INT RATE SWAP #4172	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	01/07/2022	01/12/2036		40,000,000	1.84 (SOFRRATEC4)						(6,620,478)					701,232		100/100
SOFR/FIXED INT RATE SWAP #4173	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	01/07/2022	01/11/2037		39,000,000	1.85 (SOFRRATEC4)						(6,275,598)					710,966		100/100
SOFR/FIXED INT RATE SWAP #4174	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	01/07/2022	01/11/2038		78,000,000	1.87 (SOFRRATEC4)						(12,131,645)					1,474,445		100/100
SOFR/FIXED INT RATE SWAP #4175	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	01/07/2022	01/11/2039		58,000,000	1.88 (SOFRRATEC4)						(8,710,231)					1,134,087		100/100
SOFR/FIXED INT RATE SWAP #4176	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	01/07/2022	01/11/2040		14,000,000	1.88 (SOFRRATEC4)						(2,021,032)					282,553		100/100
SOFR/FIXED INT RATE SWAP #4177	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	01/07/2022	01/13/2041		26,000,000	1.89 (SOFRRATEC4)						(3,592,058)					540,734		100/100
SOFR/FIXED INT RATE SWAP #4178	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	01/07/2022	01/12/2042		33,000,000	1.88 (SOFRRATEC4)						(4,360,163)					705,819		100/100
SOFR/FIXED INT RATE SWAP #4180	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	01/07/2022	01/11/2054		26,000,000	1.73 (SOFRRATEC4)						(9,860,239)					715,639		100/100
SOFR/FIXED INT RATE SWAP #4181	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	01/07/2022	01/13/2055		29,000,000	1.72 (SOFRRATEC4)						(10,144,758)					811,347		100/100
SOFR/FIXED INT RATE SWAP #4182	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	01/07/2022	01/12/2056		53,000,000	1.71 (SOFRRATEC4)						(17,573,026)					1,506,237		100/100
SOFR/FIXED INT RATE SWAP #4183	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	01/07/2022	01/11/2057		57,000,000	1.69 (SOFRRATEC4)						(18,106,618)					1,644,794		100/100
SOFR/FIXED INT RATE SWAP #4184	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	01/07/2022	01/11/2058		26,000,000	1.67 (SOFRRATEC4)						(7,919,078)					761,437		100/100
SOFR/FIXED INT RATE SWAP #4185	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	01/07/2022	01/11/2059		22,000,000	1.65 (SOFRRATEC4)						(6,406,810)					653,615		100/100
SOFR/FIXED INT RATE SWAP #4186	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	01/07/2022	01/11/2060		15,000,000	1.62 (SOFRRATEC4)						(4,170,860)					451,914		100/100
SOFR/FIXED INT RATE SWAP #4187	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	01/07/2022	01/13/2061		21,000,000	1.59 (SOFRRATEC4)						(5,570,246)					641,404		100/100
SOFR/FIXED INT RATE SWAP #4188	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	01/07/2022	01/12/2062		18,000,000	1.56 (SOFRRATEC4)						(4,550,280)					557,073		100/100
SOFR/FIXED INT RATE SWAP #4255	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	02/10/2022	02/14/2034		24,000,000	1.98 (SOFRRATEC4)						(4,241,913)					386,682		100/100
SOFR/FIXED INT RATE SWAP #4256	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	02/10/2022	02/14/2035		21,000,000	1.98 (SOFRRATEC4)						(3,368,659)					354,265		100/100
SOFR/FIXED INT RATE SWAP #4257	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	02/10/2022	02/17/2036		22,000,000	1.99 (SOFRRATEC4)						(3,382,812)					387,222		100/100
SOFR/FIXED INT RATE SWAP #4258	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	02/10/2022	02/16/2037		18,000,000	.2 (SOFRRATEC4)						(2,707,319)					329,353		100/100
SOFR/FIXED INT RATE SWAP #4259	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	02/10/2022	02/14/2038		37,000,000	2.01 (SOFRRATEC4)						(5,405,611)					701,692		100/100
SOFR/FIXED INT RATE SWAP #4260	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	02/10/2022	02/14/2039		24,000,000	2.02 (SOFRRATEC4)						(3,382,051)					470,705		100/100
SOFR/FIXED INT RATE SWAP #4261	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	02/10/2022	02/14/2040		5,000,000	2.02 (SOFRRATEC4)						(678,145)					101,200		100/100
SOFR/FIXED INT RATE SWAP #4262	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	02/10/2022	02/14/2041		17,000,000	2.01 (SOFRRATEC4)						(2,214,550)					354,451		100/100
SOFR/FIXED INT RATE SWAP #4263	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	02/10/2022	02/17/2042		70,000,000	.2 (SOFRRATEC4)						(8,734,141)					1,501,221		100/100
SOFR/FIXED INT RATE SWAP #4265	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	02/10/2022	02/14/2054		22,000,000	1.86 (SOFRRATEC4)						(7,801,014)					606,471		100/100

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE PACIFIC LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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SOFR/FIXED INT RATE SWAP #4266	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/14/2055		22,000,000	1.84 (SOFRRATEC4)						(7,230,009)					616,366		100/100
SOFR/FIXED INT RATE SWAP #4267	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/17/2056		28,000,000	1.82 (SOFRRATEC4)						(8,752,341)					796,961		100/100
SOFR/FIXED INT RATE SWAP #4268	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/16/2057		23,000,000	1.8 (SOFRRATEC4)						(6,895,403)					664,671		100/100
SOFR/FIXED INT RATE SWAP #4269	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/14/2058		21,000,000	1.78 (SOFRRATEC4)						(6,047,901)					615,841		100/100
SOFR/FIXED INT RATE SWAP #4270	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/14/2059		9,000,000	1.75 (SOFRRATEC4)						(2,477,657)					267,741		100/100
SOFR/FIXED INT RATE SWAP #4271	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/14/2060		12,000,000	1.72 (SOFRRATEC4)						(3,158,701)					361,994		100/100
SOFR/FIXED INT RATE SWAP #4272	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/14/2061		17,000,000	1.68 (SOFRRATEC4)						(4,279,748)					519,841		100/100
SOFR/FIXED INT RATE SWAP #4273	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/17/2062		9,000,000	1.65 (SOFRRATEC4)						(2,158,618)					278,895		100/100
SOFR/FIXED INT RATE SWAP #4303	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/25/2022	03/03/2035		32,000,000	1.95 (SOFRRATEC4)						(5,472,078)					540,936		100/100
SOFR/FIXED INT RATE SWAP #4304	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/25/2022	03/01/2040		31,000,000	2.02 (SOFRRATEC4)						(4,195,457)					628,279		100/100
SOFR/FIXED INT RATE SWAP #4305	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/25/2022	03/03/2041		97,000,000	2.02 (SOFRRATEC4)						(12,581,015)					2,025,165		100/100
SOFR/FIXED INT RATE SWAP #4306	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/25/2022	03/03/2055		22,000,000	1.84 (SOFRRATEC4)						(7,212,141)					616,823		100/100
SOFR/FIXED INT RATE SWAP #4307	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/25/2022	03/01/2060		7,000,000	1.73 (SOFRRATEC4)						(1,822,822)					211,291		100/100
SOFR/FIXED INT RATE SWAP #4342	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/25/2034		18,000,000	2.15 (SOFRRATEC4)						(2,900,115)					291,500		100/100
SOFR/FIXED INT RATE SWAP #4343	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/24/2035		14,000,000	2.14 (SOFRRATEC4)						(2,065,291)					237,254		100/100
SOFR/FIXED INT RATE SWAP #4344	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/23/2036		21,000,000	2.17 (SOFRRATEC4)						(2,960,008)					371,048		100/100
SOFR/FIXED INT RATE SWAP #4345	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/23/2037		12,000,000	2.2 (SOFRRATEC4)						(1,632,487)					220,353		100/100
SOFR/FIXED INT RATE SWAP #4346	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/23/2038		44,000,000	2.22 (SOFRRATEC4)						(5,780,327)					837,379		100/100
SOFR/FIXED INT RATE SWAP #4347	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/23/2039		24,000,000	2.24 (SOFRRATEC4)						(3,025,774)					472,253		100/100
SOFR/FIXED INT RATE SWAP #4348	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/25/2040		3,000,000	2.25 (SOFRRATEC4)						(362,331)					60,923		100/100
SOFR/FIXED INT RATE SWAP #4349	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/24/2041		17,000,000	2.25 (SOFRRATEC4)						(1,962,446)					355,511		100/100
SOFR/FIXED INT RATE SWAP #4350	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/23/2042		81,000,000	2.24 (SOFRRATEC4)						(8,926,390)					1,741,519		100/100
SOFR/FIXED INT RATE SWAP #4352	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/25/2054		14,000,000	2.04 (SOFRRATEC4)						(4,486,616)					386,614		100/100
SOFR/FIXED INT RATE SWAP #4353	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/24/2055		14,000,000	2.01 (SOFRRATEC4)						(4,188,871)					392,883		100/100
SOFR/FIXED INT RATE SWAP #4354	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/23/2056		29,000,000	1.99 (SOFRRATEC4)						(8,274,229)					826,645		100/100
SOFR/FIXED INT RATE SWAP #4355	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/23/2057		18,000,000	1.97 (SOFRRATEC4)						(4,917,989)					520,923		100/100
SOFR/FIXED INT RATE SWAP #4356	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/23/2058		11,000,000	1.94 (SOFRRATEC4)						(2,888,339)					323,058		100/100
SOFR/FIXED INT RATE SWAP #4357	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/23/2059		5,000,000	1.91 (SOFRRATEC4)						(1,256,151)					148,958		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SOFR/FIXED INT RATE SWAP #4358	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/21/2022	03/25/2060		6,000,000	1.87 (SOFRRATEC4)						(1,446,519)					181,269		100/100
SOFR/FIXED INT RATE SWAP #4359	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/21/2022	03/24/2061		9,000,000	1.84 (SOFRRATEC4)						(2,072,950)					275,593		100/100
SOFR/FIXED INT RATE SWAP #4360	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/21/2022	03/23/2062		5,000,000	1.79 (SOFRRATEC4)						(1,099,156)					155,129		100/100
SOFR/FIXED INT RATE SWAP #4367	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/22/2022	03/24/2052		18,000,000	2.18 (SOFRRATEC4)			(377,271)	(5,548,048)		(5,548,048)	(2,077,914)				480,480		0002
SOFR/FIXED INT RATE SWAP #4369	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/25/2022	03/29/2034		60,000,000	2.33 (SOFRRATEC4)						(8,790,918)					972,175		100/100
SOFR/FIXED INT RATE SWAP #4370	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/25/2022	03/31/2035		93,000,000	2.3 (SOFRRATEC4)						(12,578,087)					1,577,361		100/100
SOFR/FIXED INT RATE SWAP #4371	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/25/2022	03/30/2036		122,000,000	2.29 (SOFRRATEC4)						(16,079,798)					2,157,266		100/100
SOFR/FIXED INT RATE SWAP #4372	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/25/2022	03/29/2037		108,000,000	2.28 (SOFRRATEC4)						(14,055,422)					1,984,389		100/100
SOFR/FIXED INT RATE SWAP #4373	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/25/2022	03/29/2038		163,000,000	2.28 (SOFRRATEC4)						(20,716,329)					3,103,867		100/100
SOFR/FIXED INT RATE SWAP #4375	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/25/2022	03/29/2054		20,000,000	2.12 (SOFRRATEC4)						(6,128,260)					552,404		100/100
SOFR/FIXED INT RATE SWAP #4376	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/25/2022	03/31/2055		30,000,000	2.08 (SOFRRATEC4)						(8,610,994)					842,147		100/100
SOFR/FIXED INT RATE SWAP #4377	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/25/2022	03/30/2056		40,000,000	2.04 (SOFRRATEC4)						(11,067,567)					1,140,536		100/100
SOFR/FIXED INT RATE SWAP #4378	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/25/2022	03/29/2057		35,000,000	2.02 (SOFRRATEC4)						(9,319,948)					1,013,155		100/100
SOFR/FIXED INT RATE SWAP #4379	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/25/2022	03/29/2058		38,000,000	1.99 (SOFRRATEC4)						(9,721,977)					1,116,285		100/100
SOFR/FIXED INT RATE SWAP #4382	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/25/2022	03/29/2052		51,000,000	2.17 (SOFRRATEC4)			(1,068,463)	(15,856,052)		(15,856,052)	(5,873,562)				1,361,687		0002
SOFR/FIXED INT RATE SWAP #4401	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	04/12/2022	07/15/2034		22,000,000	2.56 (SOFRRATEC4)						(2,714,960)					361,451		100/100
SOFR/FIXED INT RATE SWAP #4402	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	04/12/2022	07/14/2035		32,000,000	2.56 (SOFRRATEC4)						(3,652,129)					549,490		100/100
SOFR/FIXED INT RATE SWAP #4403	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	04/12/2022	07/13/2036		38,000,000	2.58 (SOFRRATEC4)						(4,198,618)					679,619		100/100
SOFR/FIXED INT RATE SWAP #4404	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	04/12/2022	07/13/2037		35,000,000	2.59 (SOFRRATEC4)						(3,784,636)					649,967		100/100
SOFR/FIXED INT RATE SWAP #4405	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	04/12/2022	07/13/2038		54,000,000	2.59 (SOFRRATEC4)						(5,717,464)					1,038,518		100/100
SOFR/FIXED INT RATE SWAP #4406	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	04/12/2022	07/13/2039		24,000,000	2.58 (SOFRRATEC4)						(2,470,242)					476,908		100/100
SOFR/FIXED INT RATE SWAP #4408	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	04/12/2022	07/15/2054		7,000,000	2.32 (SOFRRATEC4)						(1,851,618)					194,277		100/100
SOFR/FIXED INT RATE SWAP #4409	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	04/12/2022	07/14/2055		10,000,000	2.29 (SOFRRATEC4)						(2,490,727)					281,994		100/100
SOFR/FIXED INT RATE SWAP #4410	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	04/12/2022	07/13/2056		12,000,000	2.26 (SOFRRATEC4)						(2,870,134)					343,671		100/100
SOFR/FIXED INT RATE SWAP #4411	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	04/12/2022	07/13/2057		11,000,000	2.23 (SOFRRATEC4)						(2,542,241)					319,797		100/100
SOFR/FIXED INT RATE SWAP #4412	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	04/12/2022	07/13/2058		8,000,000	2.19 (SOFRRATEC4)						(1,781,625)					235,994		100/100
SOFR/FIXED INT RATE SWAP #4413	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	04/12/2022	07/13/2059		3,000,000	2.14 (SOFRRATEC4)						(644,093)					89,760		100/100

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SOFR/FIXED BILAT INT RATE SWAP #4498	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AGRICOLE CORP AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	05/31/2022	01/06/2033		13,000,000	2.76 (SOFRRATEC4)						(635,362)					197,975		100/100
SOFR/FIXED BILAT INT RATE SWAP #4499	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AGRICOLE CORP AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	05/31/2022	07/06/2033		13,000,000	2.79 (SOFRRATEC4)						(619,252)					203,198		100/100
SOFR/FIXED BILAT INT RATE SWAP #4500	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AGRICOLE CORP AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	05/31/2022	01/05/2034		11,000,000	2.81 (SOFRRATEC4)						(512,240)					176,292		100/100
SOFR/FIXED BILAT INT RATE SWAP #4501	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AGRICOLE CORP AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	05/31/2022	07/05/2034		11,000,000	2.83 (SOFRRATEC4)						(499,427)					180,496		100/100
SOFR/FIXED BILAT INT RATE SWAP #4502	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AGRICOLE CORP AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	05/31/2022	01/03/2035		24,000,000	2.85 (SOFRRATEC4)						(1,066,106)					402,823		100/100
SOFR/FIXED BILAT INT RATE SWAP #4503	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AGRICOLE CORP AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	05/31/2022	07/03/2035		24,000,000	2.88 (SOFRRATEC4)						(1,041,311)					411,591		100/100
SOFR/FIXED BILAT INT RATE SWAP #4504	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AGRICOLE CORP AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	05/31/2022	01/03/2036		16,000,000	2.9 (SOFRRATEC4)						(680,060)					280,211		100/100
SOFR/FIXED BILAT INT RATE SWAP #4505	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AGRICOLE CORP AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	05/31/2022	01/06/2037		10,000,000	2.91 (SOFRRATEC4)						(412,047)					182,205		100/100
SOFR/FIXED BILAT INT RATE SWAP #4506	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AGRICOLE CORP AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	05/31/2022	01/06/2037		31,000,000	2.78 (SOFRRATEC4)						(2,905,461)					564,835		100/100
SOFR/FIXED BILAT INT RATE SWAP #4507	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AGRICOLE CORP AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	05/31/2022	07/06/2037		31,000,000	2.79 (SOFRRATEC4)						(2,856,487)					575,285		100/100
SOFR/FIXED BILAT INT RATE SWAP #4508	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AGRICOLE CORP AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	05/31/2022	01/06/2038		35,000,000	2.8 (SOFRRATEC4)						(3,172,840)					661,293		100/100
SOFR/FIXED BILAT INT RATE SWAP #4509	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	05/31/2022	07/06/2038		35,000,000	2.81 (SOFRRATEC4)						(3,108,190)					672,677		100/100
SOFR/FIXED BILAT INT RATE SWAP #4510	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	05/31/2022	01/05/2039		39,000,000	2.82 (SOFRRATEC4)						(3,393,448)					762,166		100/100
SOFR/FIXED BILAT INT RATE SWAP #4511	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	05/31/2022	07/05/2039		39,000,000	2.83 (SOFRRATEC4)						(3,323,258)					774,437		100/100
SOFR/FIXED BILAT INT RATE SWAP #4512	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	05/31/2022	01/03/2040		21,000,000	2.83 (SOFRRATEC4)						(1,752,781)					423,545		100/100
SOFR/FIXED BILAT INT RATE SWAP #4513	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	05/31/2022	07/03/2040		21,000,000	2.83 (SOFRRATEC4)						(1,718,462)					429,986		100/100
SOFR/FIXED BILAT INT RATE SWAP #4514	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	05/31/2022	01/03/2041		34,000,000	2.82 (SOFRRATEC4)						(2,727,043)					706,553		100/100
SOFR/FIXED BILAT INT RATE SWAP #4515	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	05/31/2022	07/03/2041		34,000,000	2.81 (SOFRRATEC4)						(2,678,342)					716,623		100/100
SOFR/FIXED BILAT INT RATE SWAP #4516	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	05/31/2022	01/06/2042		10,000,000	2.8 (SOFRRATEC4)						(773,740)					213,788		100/100
SOFR/FIXED BILAT INT RATE SWAP #4517	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	05/31/2022	07/07/2042		10,000,000	2.77 (SOFRRATEC4)						(760,725)					216,684		100/100
SOFR/FIXED BILAT INT RATE SWAP #4518	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	05/31/2022	01/05/2043		10,000,000	2.75 (SOFRRATEC4)						(747,400)					219,542		100/100
SOFR/FIXED BILAT INT RATE SWAP #4519	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	05/31/2022	07/06/2043		10,000,000	2.72 (SOFRRATEC4)						(735,138)					222,363		100/100

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE PACIFIC LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SOFR/FIXED BILAT INT RATE SWAP #4520	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	05/31/2022	01/05/2044		18,000,000	2.69 (SOFRRATEC4)						(1,300,443)					405,294		100/100
SOFR/FIXED BILAT INT RATE SWAP #4521	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	05/31/2022	01/05/2045		14,000,000	2.62 (SOFRRATEC4)						(975,934)					322,928		100/100
SOFR/FIXED BILAT INT RATE SWAP #4522	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	05/31/2022	01/04/2046		14,000,000	2.55 (SOFRRATEC4)						(937,335)					330,408		100/100
SOFR/FIXED BILAT INT RATE SWAP #4523	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	05/31/2022	01/07/2047		39,000,000	2.47 (SOFRRATEC4)						(2,493,943)					941,017		100/100
SOFR/FIXED BILAT INT RATE SWAP #4524	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	05/31/2022	07/08/2047		39,000,000	2.43 (SOFRRATEC4)						(2,435,224)					951,038		100/100
SOFR/FIXED BILAT INT RATE SWAP #4525	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	05/31/2022	01/06/2048		21,000,000	2.39 (SOFRRATEC4)						(1,277,760)					517,437		100/100
SOFR/FIXED BILAT INT RATE SWAP #4526	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	05/31/2022	07/06/2048		21,000,000	2.35 (SOFRRATEC4)						(1,245,628)					522,722		100/100
SOFR/FIXED BILAT INT RATE SWAP #4527	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	05/31/2022	01/05/2049		26,000,000	2.31 (SOFRRATEC4)						(1,501,643)					653,694		100/100
SOFR/FIXED BILAT INT RATE SWAP #4528	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	05/31/2022	07/05/2049		26,000,000	2.27 (SOFRRATEC4)						(1,462,523)					660,073		100/100
SOFR/FIXED BILAT INT RATE SWAP #4529	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	05/31/2022	01/05/2050		16,000,000	2.24 (SOFRRATEC4)						(875,773)					410,151		100/100
SOFR/FIXED BILAT INT RATE SWAP #4530	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	05/31/2022	07/05/2050		16,000,000	2.2 (SOFRRATEC4)						(851,981)					414,002		100/100
SOFR/FIXED BILAT INT RATE SWAP #4531	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	05/31/2022	01/03/2051		22,000,000	2.17 (SOFRRATEC4)						(1,139,224)					574,527		100/100
SOFR/FIXED BILAT INT RATE SWAP #4532	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	05/31/2022	07/03/2051		22,000,000	2.13 (SOFRRATEC4)						(1,106,933)					579,725		100/100
SOFR/FIXED BILAT INT RATE SWAP #4545	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AGRICOLE CORP AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	06/06/2022	09/03/2034		37,000,000	2.87 (SOFRRATEC4)						(3,547,064)					611,739		100/100
SOFR/FIXED BILAT INT RATE SWAP #4546	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AGRICOLE CORP AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	06/06/2022	09/03/2035		34,000,000	2.9 (SOFRRATEC4)						(2,944,339)					587,282		100/100
SOFR/FIXED BILAT INT RATE SWAP #4547	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/06/2022	09/02/2036		72,000,000	2.92 (SOFRRATEC4)						(6,048,934)					1,294,712		100/100
SOFR/FIXED BILAT INT RATE SWAP #4548	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/06/2022	09/01/2037		57,000,000	2.95 (SOFRRATEC4)						(4,631,847)					1,063,761		100/100
SOFR/FIXED BILAT INT RATE SWAP #4549	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/06/2022	09/06/2039		15,000,000	2.98 (SOFRRATEC4)						(1,132,238)					299,486		100/100
SOFR/FIXED BILAT INT RATE SWAP #4550	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/06/2022	09/04/2040		19,000,000	2.97 (SOFRRATEC4)						(1,379,583)					391,032		100/100
SOFR/FIXED BILAT INT RATE SWAP #4551	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/06/2022	09/03/2041		62,000,000	2.95 (SOFRRATEC4)						(4,350,284)					1,313,015		100/100
SOFR/FIXED BILAT INT RATE SWAP #4552	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/06/2022	09/02/2042		3,000,000	2.91 (SOFRRATEC4)						(204,109)					65,275		100/100
SOFR/FIXED BILAT INT RATE SWAP #4554	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/06/2022	09/03/2054		10,000,000	2.62 (SOFRRATEC4)						(2,059,714)					278,154		100/100
SOFR/FIXED BILAT INT RATE SWAP #4555	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/06/2022	09/02/2055		9,000,000	2.59 (SOFRRATEC4)						(1,734,849)					254,340		100/100
SOFR/FIXED BILAT INT RATE SWAP #4556	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/06/2022	09/01/2056		20,000,000	2.57 (SOFRRATEC4)						(3,696,722)					573,979		100/100
SOFR/FIXED BILAT INT RATE SWAP #4557	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/06/2022	09/04/2057		15,000,000	2.53 (SOFRRATEC4)						(2,669,881)					437,022		100/100
SOFR/FIXED BILAT INT RATE SWAP #4558	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/06/2022	09/04/2059		4,000,000	2.45 (SOFRRATEC4)						(657,867)					119,922		100/100
SOFR/FIXED BILAT INT RATE SWAP #4559	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/06/2022	09/03/2060		5,000,000	2.4 (SOFRRATEC4)						(789,958)					151,973		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SOFR/FIXED BILAT INT RATE SWAP #4560	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/06/2022	09/02/2061		18,000,000	2.35 (SOFRRATEC4)						(2,732,729)					554,437		100/100
SOFR/FIXED BILAT INT RATE SWAP #4561	VARIABLE ANNUITY	EXH 5	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/06/2022	06/09/2042		7,500,000	2.88 (SOFRRATEC4)			(120,048)	(1,279,268)		(1,279,268)	(662,233)				162,181		0002
SOFR/FIXED BILAT INT RATE SWAP #4562	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AGRICOLE CORP AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	06/08/2022	07/03/2034		2,000,000	2.81 (SOFRRATEC4)						(205,673)					32,809		100/100
SOFR/FIXED BILAT INT RATE SWAP #4563	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AGRICOLE CORP AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	06/08/2022	07/01/2054		2,000,000	2.58 (SOFRRATEC4)						(433,062)					55,473		100/100
SOFR/FIXED BILAT INT RATE SWAP #4564	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AGRICOLE CORP AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	06/08/2022	07/01/2036		2,000,000	2.86 (SOFRRATEC4)						(176,231)					35,723		100/100
SOFR/FIXED BILAT INT RATE SWAP #4565	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AGRICOLE CORP AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	06/08/2022	07/03/2056		2,000,000	2.52 (SOFRRATEC4)						(386,188)					57,255		100/100
SOFR/FIXED BILAT INT RATE SWAP #4566	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AGRICOLE CORP AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	06/08/2022	07/02/2059		2,000,000	2.42 (SOFRRATEC4)						(341,884)					59,815		100/100
SOFR/FIXED BILAT INT RATE SWAP #4567	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AGRICOLE CORP AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	06/08/2022	07/01/2061		3,000,000	2.33 (SOFRRATEC4)						(471,090)					92,196		100/100
SOFR/FIXED BILAT INT RATE SWAP #4569	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AGRICOLE CORP AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	06/13/2022	09/18/2034		34,000,000	3.04 (SOFRRATEC4)						(2,800,371)					563,194		100/100
SOFR/FIXED BILAT INT RATE SWAP #4570	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/13/2022	09/17/2035		33,000,000	3.02 (SOFRRATEC4)						(2,576,613)					570,924		100/100
SOFR/FIXED BILAT INT RATE SWAP #4571	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/13/2022	09/15/2036		68,000,000	3.03 (SOFRRATEC4)						(5,170,673)					1,224,466		100/100
SOFR/FIXED BILAT INT RATE SWAP #4572	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/13/2022	09/15/2037		56,000,000	3.05 (SOFRRATEC4)						(4,183,336)					1,046,536		100/100
SOFR/FIXED BILAT INT RATE SWAP #4573	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/13/2022	09/19/2039		10,000,000	3.04 (SOFRRATEC4)						(714,718)					199,880		100/100
SOFR/FIXED BILAT INT RATE SWAP #4574	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/13/2022	09/17/2040		14,000,000	3.02 (SOFRRATEC4)						(974,695)					288,431		100/100
SOFR/FIXED BILAT INT RATE SWAP #4575	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/13/2022	09/16/2041		45,000,000	2.99 (SOFRRATEC4)						(3,062,148)					953,940		100/100
SOFR/FIXED BILAT INT RATE SWAP #4576	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/13/2022	09/15/2042		2,000,000	2.93 (SOFRRATEC4)						(133,103)					43,558		100/100
SOFR/FIXED BILAT INT RATE SWAP #4592	VARIABLE ANNUITY	EXH 5	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/10/2022	10/10/2041		225,000,000	1.48 (SOFRRATEC4)			(6,860,784)	(76,146,007)		(76,146,007)	(17,726,631)		1,967,928		4,778,416		0002
SOFR/FIXED BILAT INT RATE SWAP #4603	VARIABLE ANNUITY	EXH 5	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/14/2022	11/15/2050		252,000,000	1.14 (SOFRRATEC4)			(7,179,901)	(115,964,175)		(115,964,175)	(25,040,440)		2,143,109		6,564,734		0002
SOFR/FIXED BILAT INT RATE SWAP #4604	VARIABLE ANNUITY	EXH 5	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/14/2022	11/15/2050		36,000,000	1.19 (SOFRRATEC4)			(1,013,033)	(16,304,345)		(16,304,345)	(3,607,445)		306,158		937,819		0002
SOFR/FIXED BILAT INT RATE SWAP #4643	VARIABLE ANNUITY	EXH 5	Interest Rate	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	06/17/2022	12/22/2039		475,000,000	1.58 (SOFRRATEC4)			(11,965,197)	(145,500,974)		(145,500,974)	(34,904,364)		3,685,714		9,570,500		0002
SOFR/FIXED BILAT INT RATE SWAP #4696	VARIABLE ANNUITY	EXH 5	Interest Rate	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	07/19/2022	06/21/2030		290,000,000	0.83 (SOFRRATEC4)			(9,133,509)	(57,632,473)		(57,632,473)	(9,658,659)		3,685,263		3,761,281		0002
SOFR/FIXED BILAT INT RATE SWAP #4704	VARIABLE ANNUITY	EXH 5	Interest Rate	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	07/22/2022	02/04/2031		323,000,000	0.97 (SOFRRATEC4)			(9,732,952)	(66,170,756)		(66,170,756)	(11,459,306)		3,388,201		4,379,428		0002
SOFR/FIXED BILAT INT RATE SWAP #4712	VARIABLE ANNUITY	EXH 5	Interest Rate	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	07/22/2022	07/07/2031		223,000,000	1.09 (SOFRRATEC4)			(6,615,220)	(46,159,893)		(46,159,893)	(8,316,183)		2,137,535		3,108,552		0002
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												(80,704,129)	(822,906,198)	XXX	(1,402,635,726)	(229,153,644)		27,938,104		152,560,001	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
ID FLOAT USD/FIX GBP CURR #201842	PENSION LIABILITY	N/A	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/05/2023	01/12/2028		416,535,002	5 (SOFRRATEC4 1.3)			(3,300,836)	(1,218,173)		(1,218,173)	(1,218,173)	10,450,481			4,312,531		100/100
ID FIX USD/FLOAT HKD CURR #202709	PENSION LIABILITY	N/A	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/18/2023	01/30/2028		63,922,271	HIHD03MHK 0.7 (4.64)			71,707	2,793,999		2,793,999	2,793,999	(70,203)			665,604		100/100
ID FIX USD/FIX NOK CURR #210914	PENSION LIABILITY	N/A	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/20/2023	04/27/2035		56,529,112	4.49 (5.06)			(147,618)	(325,779)		(325,779)	(325,779)	(433,900)			961,860		100/100
PROJECTLOCK FIX USD/FIX GBP CURR #214684	PENSION LIABILITY	N/A	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/21/2023	05/01/2063		930,134,354	0 (0)				(19,500,591)		9,955,708	(19,500,591)	(5,121,957)			29,270,043		100/100
SISKIN FIX USD/FIX GBP CURR #4066	PENSION LIABILITY	N/A	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/10/2021	10/01/2061		340,496,985	3.03 (2.65)			(704,689)	(25,531,967)		(37,984,115)	2,769,344	5,119,162			10,498,983		100/100
WREN FIX USD/FIX GBP CURR #4108	PENSION LIABILITY	N/A	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/10/2021	10/01/2061		1,064,260,669	3.06 (2.62)			(1,768,143)	(61,913,594)		(123,694,252)	8,504,844	14,293,112			32,815,722		100/100
FIG FIX USD/FIX GBP CURR #4649	PENSION LIABILITY	N/A	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	06/23/2022	05/01/2062		509,370,864	4.32 (4)			128,523	(142,606)		(21,995,192)	3,152,262	5,042,588			15,825,571		100/100
FIG FIX USD/FIX GBP CURR #4651	PENSION LIABILITY	N/A	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	06/23/2022	05/01/2062		203,748,346	4.32 (4)			51,410	(57,042)		(8,798,077)	1,260,905	2,017,035			6,330,229		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												(5,669,646)	(105,895,753)	XXX	(181,265,881)	(2,563,189)	31,296,318			100,680,543	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(86,373,775)	(928,801,951)	XXX	(1,583,901,607)	(231,716,832)	31,296,318	27,938,104		253,240,544	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
SOFR/FIXED INT RATE SWAP #191051	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	08/24/2022	08/26/2032		1,000,000	2.92 (SOFRRATEC4)			(15,894)	(98,891)		(98,891)	(47,064)				14,927		0002
SOFR/FIXED BILAT INT RATE SWAP#194366	VARIABLE ANNUITY	EXH 5	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/28/2022	09/30/2042		4,700,000	3.31 (SOFRRATEC4)			(56,625)	(611,885)		(611,885)	(508,575)				102,471		0002
SOFR/FIXED INT RATE SWAP #195208	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	10/12/2022	10/14/2042		13,000,000	3.47 (SOFRRATEC4)			(140,900)	(1,275,299)		(1,275,299)	(1,283,771)				283,716		0002
FIXED/SOFR INT RATE SWAP #202024	758750AC7	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/09/2023	02/15/2026		15,000,000	SOFRRATEC4 2.24 (6.05)			132,709	362,802		362,802	362,802				115,724		0005
SOFR/FIXED INT RATE SWAP #208611	FIXED INDEXED ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/23/2023	05/10/2026		48,960,000	3.36 (SOFRRATEC4 2.73)			(1,162,524)	(4,894,142)		(4,894,142)	(4,894,142)				395,559		0005
SOFR/FIXED INT RATE SWAP #208612	FIXED INDEXED ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/23/2023	08/06/2025		33,700,000	3.16 (SOFRRATEC4 2.72)			(832,390)	(2,705,042)		(2,705,042)	(2,705,042)				229,312		0005
FIXED/SOFR INT RATE SWAP #208620	29278NAG8	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/23/2023	04/15/2029		15,000,000	SOFRRATEC4 2.69 (5.25)			217,992	1,356,975		1,356,975	1,356,975				176,612		0005
FIXED/SOFR INT RATE SWAP #208628	874060AW6	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/23/2023	11/26/2028		23,000,000	SOFRRATEC4 2.76 (5)			370,682	2,307,697		2,307,697	2,307,697				261,271		0005
FIXED/SOFR INT RATE SWAP #208670	980236AQ6	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/24/2023	03/04/2029		20,000,000	SOFRRATEC4 2.31 (4.5)			307,887	2,124,035		2,124,035	2,124,035				233,027		0005
FIXED/SOFR INT RATE SWAP #208672	524660AZ0	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/24/2023	03/15/2029		20,000,000	SOFRRATEC4 2.19 (4.4)			313,920	2,107,698		2,107,698	2,107,698				233,672		0005
FIXED/SOFR INT RATE SWAP #208674	29587#AT3	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/24/2023	12/10/2028		25,000,000	SOFRRATEC4 2.04 (4.39)			388,497	2,397,809		2,397,809	2,397,809				285,044		0005
FIXED/SOFR INT RATE SWAP #208716	07274NAL7	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/24/2023	12/15/2028		20,000,000	SOFRRATEC4 1.99 (4.38)			287,207	1,871,293		1,871,293	1,871,293				228,335		0005
FIXED/SOFR INT RATE SWAP #208721	030288B*4	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/24/2023	10/01/2030		13,000,000	SOFRRATEC4 1.88 (4.32)			192,119	1,481,787		1,481,787	1,481,787				172,075		0005
FIXED/SOFR INT RATE SWAP #208722	49456BAP6	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/24/2023	03/01/2028		15,000,000	SOFRRATEC4 2.1 (4.3)			235,356	1,350,238		1,350,238	1,350,238				157,713		0005
FIXED/SOFR INT RATE SWAP #208802	048303CH2	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/27/2023	10/15/2028		15,000,000	SOFRRATEC4 1.54 (4)			215,198	1,313,126		1,313,126	1,313,126				168,484		0005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FIXED/SOFR INT RATE SWAP #208803	200340AT4	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/27/2023	02/01/2029		20,000,000	SOFRRATEC4 1.88 (4)			320,023	2,159,282		2,159,282	2,159,282				231,197		0005
FIXED/SOFR INT RATE SWAP #208805	74949LAC6	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/27/2023	03/18/2029		20,000,000	SOFRRATEC4 1.76 (4)			308,736	2,077,539		2,077,539	2,077,539				233,848		0005
FIXED/SOFR INT RATE SWAP #208811	913017CY3	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/27/2023	11/16/2028		25,000,000	SOFRRATEC4 1.91 (4.13)			387,650	2,501,073		2,501,073	2,501,073				283,236		0005
FIXED/SOFR INT RATE SWAP #208812	482480AG5	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/27/2023	03/15/2029		20,000,000	SOFRRATEC4 1.82 (4.1)			304,924	2,037,688		2,037,688	2,037,688				233,672		0005
FIXED/SOFR INT RATE SWAP #208813	512807AU2	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/27/2023	03/15/2029		15,000,000	SOFRRATEC4 1.71 (4)			227,591	1,518,074		1,518,074	1,518,074				175,254		0005
SOFR/FIXED INT RATE SWAP #208888	G7334@AR4	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/28/2023	06/13/2028		25,000,000	4.52 (SOFRRATEC4 2.04)			(354,661)	(2,053,717)		(2,053,717)	(2,055,421)				271,191		0005
SOFR/FIXED INT RATE SWAP #208891	G7334@AS2	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/28/2023	02/11/2031		25,000,000	4.69 (SOFRRATEC4 2.12)			(344,342)	(2,761,438)		(2,761,438)	(2,761,438)				339,407		0005
FIXED/SOFR INT RATE SWAP #208965	256746AH1	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/29/2023	05/15/2028		20,000,000	SOFRRATEC4 1.93 (4.2)			301,981	1,804,906		1,804,906	1,804,906				215,114		0005
FIXED/SOFR INT RATE SWAP #208969	19108#AA5	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/29/2023	03/07/2028		20,000,000	SOFRRATEC4 1.58 (3.81)			290,373	1,782,158		1,782,158	1,782,158				210,674		0005
FIXED/SOFR INT RATE SWAP #208978	59523UAQ0	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/29/2023	03/15/2029		15,000,000	SOFRRATEC4 1.66 (3.95)			224,880	1,512,957		1,512,957	1,512,957				175,254		0005
FIXED/SOFR INT RATE SWAP #208989	22822VAL5	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/30/2023	02/15/2029		15,000,000	SOFRRATEC4 2.08 (4.3)			227,850	1,560,717		1,560,717	1,560,717				174,019		0005
FIXED/SOFR INT RATE SWAP #208990	13215#AA8	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/30/2023	08/03/2028		13,000,000	SOFRRATEC4 2.79 (4.91)			204,217	1,307,458		1,307,458	1,307,458				143,097		0005
FIXED/SOFR INT RATE SWAP #208994	571748BG6	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/30/2023	03/15/2029		20,000,000	SOFRRATEC4 2.26 (4.38)			314,760	2,195,442		2,195,442	2,195,442				233,672		0005
FIXED/SOFR INT RATE SWAP #209067	30216JAC9	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/30/2023	02/01/2028		25,000,000	SOFRRATEC4 1.8 (3.88)			396,473	2,342,081		2,342,081	2,342,081				260,482		0005
FIXED/SOFR INT RATE SWAP #209068	682680AU7	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/30/2023	07/15/2028		15,000,000	SOFRRATEC4 2.44 (4.55)			230,227	1,507,055		1,507,055	1,507,055				164,223		0005
FIXED/SOFR INT RATE SWAP #209070	609207AM7	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/30/2023	05/07/2028		15,000,000	SOFRRATEC4 1.88 (4.13)			222,594	1,363,937		1,363,937	1,363,937				160,953		0005
FIXED/SOFR INT RATE SWAP #209072	26078JAD2	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/30/2023	11/15/2028		30,000,000	SOFRRATEC4 2.41 (4.73)			441,966	2,884,837		2,884,837	2,884,837				339,792		0005
FIXED/SOFR INT RATE SWAP #209694	59833CAC6	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/04/2023	04/01/2029		30,000,000	SOFRRATEC4 2.38 (4.63)			436,447	3,139,923		3,139,923	3,139,923				352,000		0005
SOFR/FIXED INT RATE SWAP #213498	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	06/06/2023	06/08/2026		50,000,000	3.97 (SOFRRATEC4)			(196,378)	(963,666)		(963,666)	(963,666)				410,062		0002
SOFR/FIXED INT RATE SWAP #213535	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	05/10/2022	05/12/2031		75,900,000	1.38 (SOFRRATEC4)			(932,769)	(14,158,640)		(14,158,640)	(7,304,605)		285,064		1,047,528		0002
SOFR/FIXED INT RATE SWAP #217395	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	07/06/2023	07/10/2053		18,500,000	3.33 (SOFRRATEC4)			(81,981)	(2,147,380)		(2,147,380)	(2,147,380)				504,929		0002
SOFR/FIXED INT RATE SWAP #4433	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/18/2022	04/20/2042		1,800,000	2.62 (SOFRRATEC4)			(31,446)	(369,605)		(369,605)	(156,221)				38,781		0002
SOFR/FIXED BILAT INT RATE SWAP #4491	VARIABLE ANNUITY	EXH 5	Interest Rate	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/26/2042		140,000,000	2.47 (SOFRRATEC4)			(2,666,875)	(31,016,634)		(31,016,634)	(11,687,929)				3,024,272		0002
SOFR/FIXED BILAT INT RATE SWAP #4541	VARIABLE ANNUITY	EXH 5	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/06/2022	06/08/2032		290,000,000	2.77 (SOFRRATEC4)			(4,864,863)	(30,961,773)		(30,961,773)	(12,817,917)				4,275,875		0002
SOFR/FIXED BILAT INT RATE SWAP #4542	VARIABLE ANNUITY	EXH 5	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/06/2022	06/09/2042		184,000,000	2.82 (SOFRRATEC4)			(3,016,905)	(32,569,692)		(32,569,692)	(16,089,636)				3,978,839		0002
SOFR/FIXED BILAT INT RATE SWAP #4543	VARIABLE ANNUITY	EXH 5	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/06/2022	06/10/2052		70,000,000	2.69 (SOFRRATEC4)			(1,218,655)	(15,332,986)		(15,332,986)	(8,507,129)				1,875,525		0002
SOFR/FIXED BILAT INT RATE SWAP #4667	MACRO Hedge	N/A	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	07/12/2022	01/19/2051		230,000,000	1.25 (SOFRRATEC4)			(6,390,644)	(102,096,631)		(102,096,631)	(22,951,858)		1,563,516		6,011,243		0005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												(14,805,593)	(195,648,834)	XXX	(195,648,834)	(48,513,205)		1,848,580		28,422,081	XXX	XXX
WPC FIX EUR/FIX USD CURR #187771	92936UA@8	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	08/18/2022	09/28/2032		25,362,500	5.16 (3.7)			304,639	(1,039,317)		(1,039,317)	30,832	331,080			380,495		0004
AFLAC FIX JPY/FIX USD CURR #191700	001055BW1	D 1	Currency	MIZUHO CAPITAL MARKETS LLC 549300IJV8X2BVHFN697	09/02/2022	09/13/2052		25,014,294	5.82 (2.14)			705,477	(31,973)		(31,973)	(2,678,926)	3,261,359			673,244		0004
AS ROMA FIX EUR/FIX USD CURR #195250	T0149@AA7	D 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/13/2022	10/30/2027		29,049,000	7.66 (6.04)			216,742	(2,961,373)		(2,961,373)	(394,218)	397,296			293,558		0004
ANGLIAN WTR FIX GBP/FIX USD CURR #196207	G0369@BH8	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/27/2022	11/09/2037		18,552,000	6.28 (6.07)			(34,599)	(1,165,598)		(1,165,598)	(108,244)	(186,325)			348,567		0004
BARCELONA FIX EUR/FIX USD CURR #209144	E5000*AB0	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	03/31/2023	06/30/2043		21,726,000	7.23 (6.61)			54,752	(743,675)		(743,675)	(1,323,555)	579,880			482,905		0004
BARCELONA FIX EUR/FIX USD CURR #209155	E5000*AC8	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	03/31/2023	06/30/2047		32,589,000	7.92 (7.22)			91,998	(1,724,765)		(1,724,765)	(2,594,585)	869,820			794,336		0004
PROJECTLOCK FIX USD/FIX GBP CURR #214732	PENSION LIABILITY	N/A	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/21/2023	06/01/2063		137,158,355	0 (0)				2,619,926		2,619,926	2,619,926	1,815,505			4,320,809		0003
HIGHTOWN FIX GBP/FIX USD CURR #221891	0	N/A	Currency	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/28/2023	12/14/2035		18,289,500	6.66 (6.42)				105,038		105,038	114,916	(9,878)			319,592		0003
HALLET HILL FIX AUD/USD CURR SWAP#2061	Q4436#AB0	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	03/17/2015	06/27/2027		8,783,866	3.85 (4.88)			42,956	1,049,051		1,049,051	(66,837)	384,491			84,964		0004
DANISH CROWN FIX EUR/FIX USD CURR #2260	K2162@AG1	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/28/2016	06/01/2026		16,996,500	3.77 (1.92)			250,585	1,223,059		1,223,059	(243,904)	198,648			138,895		0004
YORKSHIRE FIX GBP/FIX USD CURR SWAP#2296	G9851*AC8	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/04/2016	09/22/2031		10,502,400	3.13 (2.14)			87,735	1,252,591		1,252,591	(153,445)	(93,163)			148,374		0004
AMETEK FIX EUR/FIX USD CURR SWAP#2332	031100H@2	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/14/2016	10/31/2026		33,054,000	3.2 (1.34)			466,451	1,597,740		1,597,740	(553,784)	397,296			290,409		0004
AMETEK FIX EUR/FIX USD CURR SWAP #2333	031100H#0	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/14/2016	10/31/2028		11,018,000	3.32 (1.53)			149,952	610,016		610,016	(281,285)	132,432			124,294		0004
BRITVIC FIX GBP/FIX USD CURR #2349	G1591#AZ5	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	11/01/2016	02/20/2032		12,240,000	3.46 (2.76)			53,495	522,595		522,595	(141,722)	(116,453)			177,346		0004
LITTELFUSE FIX EUR/FIXUSD CURR SWAP#2361	N5276#AB3	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	11/18/2016	12/08/2028		22,228,500	3.95 (1.83)			351,032	743,007		743,007	(622,045)	278,107			253,310		0004
ML FIXED CAD/FIXED USD CURR SWAP #2452	MORTGAGE LOAN #217620101	B 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	06/05/2017	08/15/2032		151,259,227	6.7 (6.6)			108,614	266,882		266,882	939,074	244,214			2,253,990		0004
REWE INTL FIX EUR/FIX USD CURR #2467	N7411#AD1	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/22/2017	08/15/2027		33,480,000	3.9 (1.87)			516,551	2,350,601		2,350,601	(729,177)	397,296			329,600		0004
TIMKIN FIX EUR/FIX USD CURR #2505	887389E@9	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/22/2017	09/07/2027		12,928,300	3.97 (2.02)			206,641	1,475,252		1,475,252	(279,870)	145,675			128,305		0004
QUADGAS FIX GBP/FIX USD CURR #2537	G7304*AB7	N/A	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/04/2017	10/31/2029		6,640,000	4.15 (3.07)			64,465	864,430		864,430	(96,382)	(58,227)			81,933		0003
QUADGAS FIX GBP/FIX USD CURR #2538	G7304*AC5	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/04/2017	10/31/2032		53,112,000	4.31 (3.18)			535,811	7,912,641		7,912,641	(977,362)	(465,813)			800,792		0004
GENUINE PARTS FIX EUR/FIX USD CURR #2554	372460D@1	D 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/18/2017	11/01/2027		35,322,000	3.89 (1.81)			589,035	4,262,317		4,262,317	(821,400)	397,296			357,190		0004
SANCTUARY FIX GBP/FIX USD CURR #2609	G7997@AJ0	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	01/24/2018	02/28/2028		28,360,000	3.93 (2.54)			348,787	5,246,073		5,246,073	(417,668)	(232,907)			297,997		0004

SCHEDULE DB - PART A - SECTION 1

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THAMES WATER FIX GBP/FIX USD CURR #2610	G8781@AD1	D 1	Currency	ROYAL BANK OF SCOTLAND PLC	RR3QWICWWIPCS8A4S074	01/24/2018	04/24/2028		14,227,000	3.82 (2.45)			179,171	2,671,768		2,671,768	(209,200)	(116,453)			152,067		0004
THAMES WATER FIX GBP/FIX USD CURR #2611	G8781@AE9	D 1	Currency	JP MORGAN CHASE BANK, NA	7H6GLXDRUGQFU57RNE97	01/24/2018	03/22/2030		14,225,000	3.93 (2.55)			180,825	2,866,546		2,866,546	(253,870)	(116,453)			181,047		0004
THAMES WATER FIX GBP/FIX USD CURR #2612	G8781@AF6	D 1	Currency	ROYAL BANK OF SCOTLAND PLC	RR3QWICWWIPCS8A4S074	01/24/2018	03/22/2033		7,113,500	4.03 (2.62)			92,512	1,590,174		1,590,174	(156,835)	(58,227)			109,524		0004
BRITVIC FIX GBP/FIX USD CURR #2627	G1591#BC5	D 1	Currency	JP MORGAN CHASE BANK, NA	7H6GLXDRUGQFU57RNE97	02/22/2018	06/19/2028		11,144,000	4.12 (2.66)			146,980	1,971,613		1,971,613	(173,573)	(93,163)			121,097		0004
PORTERBROOK FIX GBP/FIX USD CURR #2721	G7178*AE4	D 1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	08/07/2018	04/16/2028		9,705,750	21.11 (20.15)			272,473	866,293		866,293	(112,611)	(206,755)			103,492		0004
SEVERN FIX GBP/FIX USD CURR #2722	G8056*AJ8	D 1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	08/07/2018	11/07/2033		28,461,400	4.45 (2.95)			342,584	4,595,666		4,595,666	(566,655)	(256,197)			452,535		0004
QUADGAS FIX GBP/FIX USD CURR #2737	G7304*AF8	D 1	Currency	JP MORGAN CHASE BANK, NA	7H6GLXDRUGQFU57RNE97	08/15/2018	08/30/2033		12,672,000	4.97 (3.42)			154,825	1,865,028		1,865,028	(255,161)	(116,453)			199,592		0004
SES WATER FIX GBP/FIX USD CURR #2761	G2903@AA3	D 1	Currency	JP MORGAN CHASE BANK, NA	7H6GLXDRUGQFU57RNE97	09/18/2018	10/20/2025		47,350,800	4.81 (3.22)			636,911	4,787,479		4,787,479	(576,247)	(419,232)			339,602		0004
EDINBURGH AIR FIX GBP/FIX USD CURR#2763	G3056@AG3	N/A	Currency	JP MORGAN CHASE BANK, NA	7H6GLXDRUGQFU57RNE97	09/28/2018	10/16/2028		11,348,921	4.77 (3.25)			140,494	1,458,553		1,458,553	(181,087)	(101,336)			127,509		0003
NORTHERN GAS FIX GBP/FIX USD CURR #2769	G6655@AB2	D 1	Currency	JP MORGAN CHASE BANK, NA	7H6GLXDRUGQFU57RNE97	10/11/2018	01/10/2031		33,050,000	4.4 (2.97)			392,183	5,061,696		5,061,696	(599,280)	(291,133)			446,020		0004
ANGLIAN WATER FIX GBP/FIX USD CURR #2770	G0369@BC9	D 1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	10/11/2018	02/06/2031		33,050,000	4.41 (3)			377,513	5,044,552		5,044,552	(597,974)	(291,133)			448,279		0004
TENNET FIX EUR/FIX USD CURR #2786	N8505#AB0	D 1	Currency	JP MORGAN CHASE BANK, NA	7H6GLXDRUGQFU57RNE97	10/24/2018	01/24/2031		45,628,000	4.29 (1.83)			873,861	6,273,245		6,273,245	(1,751,934)	529,728			617,383		0004
NETWORK HOMES FIX GBP/FIX USD CURR#2803	G6428#AB6	D 1	Currency	JP MORGAN CHASE BANK, NA	7H6GLXDRUGQFU57RNE97	11/21/2018	01/17/2034		31,957,500	5.11 (3.52)			401,670	5,179,505		5,179,505	(669,423)	(291,133)			512,986		0004
EDINBURGH AIR FIX GBP/FIX USD CURR#2835	G3056@AK4	N/A	Currency	JP MORGAN CHASE BANK, NA	7H6GLXDRUGQFU57RNE97	01/23/2019	10/16/2028		11,369,806	4.77 (3.45)			125,007	1,385,797		1,385,797	(168,542)	(101,336)			127,744		0003
CADENT FIX GBP/FIX USD CURR #2859	G1746#AC0	D 1	Currency	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	02/15/2019	03/19/2034		12,818,000	4.31 (2.89)			144,763	1,920,783		1,920,783	(240,492)	(116,453)			207,418		0004
CADENT FIX GBP/FIX USD CURR #2860	G1746#AD8	D 1	Currency	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	02/15/2019	03/19/2039		24,354,200	4.49 (2.99)			290,017	4,611,683		4,611,683	(498,005)	(221,261)			479,053		0004
UNIV LEICESTER FIX GBP/FIX USD CURR#2868	G9310@AB3	D 1	Currency	JP MORGAN CHASE BANK, NA	7H6GLXDRUGQFU57RNE97	03/07/2019	04/05/2049		32,755,000	4.87 (3.25)			445,702	9,348,790		9,348,790	(1,389,885)	(291,133)			827,534		0004
SSP FIX EUR/FIX USD CURR #2893	G8401*AN1	D 1	Currency	JP MORGAN CHASE BANK, NA	7H6GLXDRUGQFU57RNE97	03/19/2019	07/15/2031		10,670,719	4.46 (2.11)			195,957	1,392,622		1,392,622	(418,540)	124,539			148,956		0004
REAL MADRID FIX EUR/FIX USD CURR #2901	L8749#AA0	D 1	Currency	JP MORGAN CHASE BANK, NA	7H6GLXDRUGQFU57RNE97	03/26/2019	07/30/2049		13,184,453	7.02 (4.96)			226,140	1,938,165		1,938,165	(490,151)	135,083			335,163		0004
ELIS SA FIX EUR/FIX USD CURR #2907	F2977#AA3	D 1	Currency	JP MORGAN CHASE BANK, NA	7H6GLXDRUGQFU57RNE97	03/28/2019	04/24/2029		56,130,000	5.12 (2.7)			1,069,829	5,930,605		5,930,605	(1,757,783)	662,160			662,350		0004
BONDUELLE FIX EUR/FIX USD CURR #2916	F1068#AH0	D 1	Currency	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	04/05/2019	05/02/2029		39,291,000	4.37 (1.86)			759,305	3,517,689		3,517,689	(898,027)	463,512			464,556		0004

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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REALTY INCOME FIX GBP/FIX USD CURR#2967	756109A*5	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/08/2019	05/22/2034		49,476,000	3.94 (2.73)			490,509	7,189,951		7,189,951	(867,810)	(442,522)			807,282		0004
HEATHROW FIN FIX GBP/FIX USD CURR#2969	G4379#AB0	N/A	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/14/2019	05/02/2031		24,185,727	6.66 (5.3)	181,393		285,510	3,369,254		3,369,254	1,064,788	(217,996)			333,197		0004
GENUINE PARTS FIX EUR/FIX USD CURR #2983	N6587*AA1	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/15/2019	05/31/2029		5,607,000	3.94 (1.55)			103,695	579,142		579,142	(178,665)	66,216			66,764		0004
GENUINE PARTS FIX EUR/FIX USD CURR #2984	N6587*AB9	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/15/2019	06/02/2031		8,970,400	4.05 (1.74)			161,130	1,044,547		1,044,547	(344,842)	105,946			124,271		0004
GENUINE PARTS FIX EUR/FIX USD CURR #2985	N6587*AC7	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/15/2019	05/31/2034		11,214,000	4.16 (1.95)			193,560	1,498,241		1,498,241	(510,107)	132,432			183,187		0004
METLIFE PUBLIC FIX JPY/FIX USD CURR#2987	59156RBX5	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/15/2019	05/23/2034		10,051,170	4.37 (1.19)			261,146	1,985,241		1,985,241	(558,404)	1,024,999			164,022		0004
METLIFE PUBLIC FIX JPY/FIX USD CURR#2988	59156RBY3	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/15/2019	05/23/2039		10,052,088	4.61 (1.39)			267,512	2,038,179		2,038,179	(717,678)	1,024,999			198,861		0004
NORTHERN GAS FIX GBP/FIX USD CURR #2992	G6655@AC0	D 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	05/22/2019	06/27/2039		15,188,400	4.01 (2.71)			150,579	2,371,289		2,371,289	(260,061)	(139,744)			301,392		0004
OWENS PUBLIC FIX JPY/FIX USD CURR#3061	219350BM6	D 1	Currency	SMBC CAPITAL MARKETS, INC TVJ8SHLIZLORGWGDTN03	08/06/2019	08/14/2031		25,500,567	3.75 (1.15)			550,346	4,852,581		4,852,581	(988,193)	2,515,905			357,843		0004
ONE HOUSING FIX GBP/FIX USD CURR #3062	G7000#AA2	D 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	08/08/2019	11/06/2029		18,204,000	3.66 (2.69)			122,368	786,463		786,463	(204,563)	(174,680)			224,929		0004
ONE HOUSING FIX GBP/FIX USD CURR #3063	G7000#AB0	D 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	08/08/2019	11/06/2031		18,204,000	3.88 (2.87)			126,473	995,549		995,549	(243,411)	(174,680)			259,157		0004
TOTTENHAM FIX GBP/FIX USD CURR#3083	G9000#AD2	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	08/21/2019	01/18/2050		42,479,500	3.97 (2.79)			346,414	4,801,842		4,801,842	(730,934)	(407,586)			1,089,675		0004
PORT OF DARWIN FIX AUD/FIX USD CURR#3097	Q5433#AA2	N/A	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	09/12/2019	07/16/2029		29,201,750	3.88 (3.79)			50,478	2,095,984		2,095,984	(966,725)	1,606,121			351,553		0003
FORTINI FIX EUR/FIX USD CURR #3118	E5311LAA9	N/A	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/23/2019	12/31/2038		9,874,909	8.94 (7.05)			187,315	971,899		971,899	(336,133)	111,027			192,896		0003
RADIUS HOUSING FIX GBP/FIX USD CURR#3144	G7349#AA2	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	10/16/2019	01/16/2035		9,624,750	3.28 (2.37)			69,923	1,054,675		1,054,675	(135,351)	(87,340)			161,800		0004
BRUKER FIX CHF/FIX USD CURR #3203	116794B@6	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	11/25/2019	12/11/2029		19,034,262	3.36 (1.01)			321,917	(2,496,575)		(2,496,575)	(987,460)	(206,572)			237,027		0004
PROJECT SPICE FIX SEK/FIX USD CURR #3233	W7000#AA4	D 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	12/17/2019	01/23/2030		29,841,202	3.5 (2.2)			356,362	4,418,070		4,418,070	(964,467)	1,189,720			375,114		0004
SEMPERIAN FIX GBP/FIX USD CURR #3271	G8059#AB8	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/31/2020	03/31/2037		14,245,132	5.89 (5.03)			132,117	1,771,867		1,771,867	(211,687)	(150,521)			261,793		0004
ATLANTICA FIX EUR/FIX USD CURR #3276	G0488*AA2	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	02/06/2020	06/22/2026		43,876,000	4 (1.96)			687,601	2,089,418		2,089,418	(700,265)	529,728			362,393		0004

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BRITVIC FIX GBP/FIX USD CURR #3280	G1591#BG6	D 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/14/2020	05/14/2030		13,011,000	2.88 (2.09)			85,647	1,238,787		1,238,787	(150,197)	(116,453)			167,441		0004
BRITVIC FIX GBP/FIX USD CURR #3281	G1591#BH4	D 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/14/2020	05/14/2032		6,505,500	3.01 (2.19)			44,248	666,482		666,482	(89,537)	(58,227)			95,541		0004
BHPA FIX GBP/FIX USD CURR #3300	G0691*AD9	D 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/20/2020	03/27/2035		38,610,000	3.34 (2.5)			266,321	4,104,890		4,104,890	(528,702)	(349,360)			654,547		0004
CRANFIELD FIX GBP/FIX USD CURR #3303	G2554#AC9	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/21/2020	03/05/2040		12,951,000	3.36 (2.49)			93,888	1,643,814		1,643,814	(180,540)	(116,453)			262,566		0004
CRANFIELD FIX GBP/FIX USD CURR #3304	G2554#AD7	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/21/2020	03/03/2045		38,853,000	3.54 (2.6)			303,303	5,867,207		5,867,207	(796,696)	(349,360)			899,477		0004
Q-ENERGY FIX EUR/FIX USD CURR #3317	E5311LAB7	N/A	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/11/2020	12/31/2038		1,449,824	9.92 (8.74)			21,163	87,857		87,857	(32,178)	13,995			28,321		0003
KINGSPAN FIX EUR/FIX USD CURR #3494	G5264#AM1	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	09/10/2020	12/11/2030		30,942,600	2.82 (1.59)			324,516	2,985,814		2,985,814	(915,096)	344,323			415,218		0004
KINGSPAN FIX EUR/FIX USD CURR #3495	G5264#AN9	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	09/10/2020	12/13/2032		19,041,600	2.93 (1.66)			205,759	1,909,685		1,909,685	(695,202)	211,891			288,952		0004
VTG FIX EUR/FIX USD CURR #3522	L9619@AA7	D 1	Currency	CREDIT AGRICOLE CORP AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	10/01/2020	10/29/2032		15,842,250	2.77 (1.45)			170,273	1,465,509		1,465,509	(575,830)	178,783			238,788		0004
VTG FIX EUR/FIX USD CURR #3523	L9619@AB5	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035		12,325,950	3.08 (1.7)			139,884	1,308,075		1,308,075	(490,664)	139,054			214,270		0004
VTG FIX EUR/FIX USD CURR #3524	L9619@AC3	D 1	Currency	CREDIT AGRICOLE CORP AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	10/01/2020	10/29/2040		21,121,200	3.47 (1.98)			259,922	2,786,121		2,786,121	(769,569)	238,378			436,616		0004
TEC HEDLAND FIX AUD/FIX USD CURR #3532	Q8806@AA7	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/08/2020	06/30/2042		51,954,328	3.63 (3.94)			53,834	5,770,032		5,770,032	(2,181,937)	2,698,440			1,125,193		0004
ABP FIX GBP/FIX USD CURR #3626	G2962#AC5	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/17/2020	01/21/2033		24,444,000	2.82 (2.1)			161,857	3,185,920		3,185,920	(351,943)	(209,616)			373,078		0004
ABP FIX EUR/FIX USD CURR #3627	G2962#AB7	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	12/17/2020	01/21/2031		11,025,000	2.73 (1.24)			134,872	1,471,748		1,471,748	(349,638)	119,189			149,093		0004
ODAL WIND FIX EUR/FIX USD CURR #3741	R7000*AA4	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/16/2021	06/30/2042		17,464,747	6.7 (4.52)			347,666	3,388,558		3,388,558	(591,558)	173,418			378,240		0004
AKIEM HOLDING FIX EUR/FIX USD CURR #3746	F1000#AD0	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	03/18/2021	04/15/2041		36,939,600	4.25 (2.02)			669,570	8,699,962		8,699,962	(1,656,641)	410,539			773,826		0004
EASTLIGHT FIX GBP/FIX USD CURR#3846	G3029*AB0	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/20/2021	08/20/2046		28,296,000	3.55 (2.54)			268,055	6,509,626		6,509,626	(901,546)	(232,907)			677,098		0004
PURATOS FIX EUR/FIX USD CURR #3867	B7000#AA7	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/10/2021	07/01/2041		36,525,000	3.55 (1.84)			524,942	6,875,800		6,875,800	(1,461,054)	397,296			769,724		0004
BREEDON FIX GBP/FIX USD CURR #3894	G1320*AA2	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/23/2021	09/25/2028		6,995,000	2.58 (2.11)			37,131	951,518		951,518	(59,924)	(58,227)			78,142		0004
BREEDON FIX EUR/FIX USD CURR #3895	G1320*AE4	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	06/23/2021	09/25/2028		11,960,000	2.61 (1.07)			147,746	1,349,533		1,349,533	(280,157)	132,432			133,607		0004
BREEDON FIX EUR/FIX USD CURR #3896	G1320*AF1	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/23/2021	09/23/2031		13,156,000	2.94 (1.33)			172,707	1,643,923		1,643,923	(457,467)	145,675			185,895		0004
NGN FIX GBP/FIX USD CURR#3901	G6655@AD8	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/30/2021	09/23/2036		55,316,000	2.78 (2.02)			398,852	8,461,971		8,461,971	(854,975)	(465,813)			996,908		0004
OYFJELLET FIX EUR/FIX USD CURR #3991	R7000#AA0	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/31/2021	09/14/2045		40,296,692	5.41 (3.78)			612,626	5,776,211		5,776,211	(1,174,999)	402,104			944,453		0004
ID FIX USD/FIX CHF CURR #4032	PENSION LIABILITY	N/A	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/13/2021	10/26/2028		323,415,265	0.26 (1.89)			(3,952,235)	25,453,073		25,453,073	14,570,630	3,261,660			3,643,525		0003
SISKIN FIX USD/FIX GBP CURR #4067	PENSION LIABILITY	N/A	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/10/2021	11/01/2061		71,637,241	0.99 (0.78)			(45,406)	(8,466,021)		(8,466,021)	2,717,658	753,570			2,211,349		0003

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
VIRIDOR FIX GBP/FIX USD CURR #4087	G9369*AA7	D 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/16/2021	03/31/2043		52,958,788	4.19 (3.38)			460,964	8,014,666		8,014,666	(564,833)	(517,774)			1,169,668		0004
COATES FIX AUD/FIX USD CURR #4088	Q2600@AD2	D 1	Currency	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD JHE42UYNWWTJB8YTTU19	11/17/2021	01/12/2029		7,270,000	2.96 (3.76)			(24,812)	557,640		557,640	(174,908)	377,911			83,608		0004
COATES FIX AUD/FIX USD CURR #4089	Q2600@AF7	D 1	Currency	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD JHE42UYNWWTJB8YTTU19	11/17/2021	01/12/2034		21,810,000	3.33 (4.3)			(94,142)	1,587,608		1,587,608	(925,379)	1,133,733			349,864		0004
REAL MADRID FIX EUR/FIX USD CURR #4094	L8749#AD4	D 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/23/2021	07/30/2049		23,614,500	3.34 (1.52)			324,951	2,863,883		2,863,883	(799,779)	278,107			600,307		0004
VICTORIA FIX AUD/FIX USD CURR #4095	Q9396*AA3	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/23/2021	03/31/2039		39,693,500	3.24 (4.27)			(161,007)	2,074,317		2,074,317	(2,236,759)	2,300,755			781,609		0004
HARPER ADAMS FIX GBP/FIX USD CURR #4096	G4303*AA7	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/23/2021	12/07/2051		33,400,000	3.48 (2.39)			316,120	7,301,931		7,301,931	(1,305,507)	(291,133)			886,917		0004
ENFINIUM FIX GBP/FIX USD CURR#4097	G2018*AA7	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	11/24/2021	12/31/2047		33,327,500	4.17 (3.23)			281,520	5,547,603		5,547,603	(662,030)	(291,133)			820,907		0004
WREN FIX USD/FIX GBP CURR #4109	PENSION LIABILITY	N/A	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/10/2021	11/01/2061		185,022,428	1.06 (0.8)			(100,748)	(24,274,701)		(24,274,701)	7,886,287	1,906,511			5,711,402		0003
LIEVRE FIX CAD/FIX USD CURR #4154	53173UAC7	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	12/20/2021	12/31/2061		73,370,405	3.47 (4.05)			(234,350)	(8,339,126)		(8,339,126)	(416,958)	118,735			2,269,728		0004
ID FLOAT USD/FLOAT CAD CURR #4222	PENSION LIABILITY	N/A	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	01/25/2022	02/01/2027		475,096,999	CDOR3MOD3 0.38 (SOFRRATEC4 0.7)			(1,941,231)	(32,000,863)		(32,000,863)	137,853	(749,908)			4,342,959		0003
DAWSON FIX EUR/FIX USD CURR #4224	G2687*AB5	D 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/28/2022	03/31/2032		16,725,000	3.37 (1.62)			228,115	1,486,899		1,486,899	(469,481)	198,648			243,905		0004
OEG FIX CAD/FIX USD CURR #4276	C6802@AA0	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	02/11/2022	06/30/2051		39,026,566	5.27 (5.79)			(59,500)	(1,367,778)		(1,367,778)	(403,199)	38,483			1,028,243		0004
HEATHROW ARPT FIX GBP/FIX USD CURR #4340	G4378*AN9	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/18/2022	06/21/2052		92,190,000	4.75 (3.77)			835,587	18,889,108		18,889,108	(3,939,147)	(815,173)			2,471,363		0004
TELIA TOWER FIX EUR/FIX USD CURR #4387	G6576*AA2	D 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/29/2022	01/09/2032		18,917,600	4.17 (2.53)			243,638	1,306,509		1,306,509	(666,433)	225,135			272,213		0004
TELIA TOWER FIX NOK/FIX USD CURR #4388	G6576*AB0	D 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/29/2022	01/09/2032		6,354,708	4.19 (4.52)			24,000	921,921		921,921	112,567	468,008			91,440		0004
ID FIX USD/FIX NOK CURR #4389	PENSION LIABILITY	N/A	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/30/2022	04/06/2032		115,848,007	3.71 (3.56)			(647,770)	(17,309,090)		(17,309,090)	(10,143,996)	(8,509,244)			1,691,072		0003
ID FIX USD/FIX CHF CURR #4434	PENSION LIABILITY	N/A	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/25/2022	05/02/2029		208,724,692	1.76 (3.93)			(3,149,554)	20,706,384		20,706,384	11,490,430	2,174,440			2,467,851		0003
ID FIX USD/FIX HKD CURR #4439	PENSION LIABILITY	N/A	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/26/2022	05/03/2027		63,728,364	3.4 (3.6)			(108,960)	818,574		818,574	536,570	(237,350)			603,890		0003
SAFFRON FIX GBP/FIX USD CURR #4440	G7774*AA0	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/28/2022	05/26/2046		24,854,000	4.98 (3.69)			239,196	4,339,285		4,339,285	(667,354)	(232,907)			591,667		0004
SAFFRON FIX GBP/FIX USD CURR #4441	G7774*AB8	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/28/2022	05/26/2047		24,854,000	4.98 (3.69)			239,196	4,462,331		4,462,331	(727,750)	(232,907)			604,577		0004
SAFFRON FIX GBP/FIX USD CURR #4442	G7774*AC6	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/28/2022	05/26/2048		24,854,000	4.98 (3.69)			239,196	4,582,933		4,582,933	(781,050)	(232,907)			617,251		0004
REAL MADRID FIX EUR/FIX USD CURR #4453	L5124@AA3	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/06/2022	09/30/2042		26,450,000	5.66 (3.91)			356,279	1,527,381		1,527,381	(243,884)	313,730			1		0004
FIG FIX USD/FIX GBP CURR #4648	PENSION LIABILITY	N/A	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/01/2062		30,371,759	3.84 (3.54)			6,764	(1,273,846)		(1,273,846)	515,510	299,393			944,653		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FIG FIX USD/FIX GBP CURR #4650	PENSION LIABILITY	N/A	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/01/2062		12,148,704	3.84 (3.54)			2,705	(509,539)		(509,539)	206,203	119,757			377,861		0003
ML FIXED CAD/FIXED USD CURR SWAP #913	MORTGAGE LOAN #206630401	B 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/13/2006	02/01/2027		4,083,884	9.27 (8.85)			182,896	780,662		780,662	(36,353)	(106,335)			37,332		0004
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										181,393		16,330,990	237,961,174	XXX	237,961,174	(32,124,041)	19,201,158			71,400,124	XXX	XXX
GDDUEAFE TOTAL RETURN/FF SWAP #4492	VARIABLE ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/25/2022	05/28/2024		113,533,965	FEDFUNDSC4 0.53 (9,298)			(2,020,819)	(900,643)		(900,643)	(815,351)				461,273		0001
GDDUEAFE TOTAL RETURN/FF SWAP #4493	VARIABLE ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/25/2022	05/31/2024		32,749,187	FEDFUNDSC4 0.53 (9,310)			(3,447,846)	1,104,658		1,104,658	1,136,641				133,881		0001
1149999999. Subtotal - Swaps - Hedging Other - Total Return												(5,468,665)	204,015	XXX	204,015	321,290				595,154	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										181,393		(3,943,268)	42,516,355	XXX	42,516,355	(80,315,955)	19,201,158	1,848,580		100,417,359	XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												(95,509,722)	(1,018,555,032)	XXX	(1,598,284,560)	(277,666,848)		29,786,684		180,982,082	XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange										181,393		10,661,344	132,065,421	XXX	56,695,293	(34,687,229)	50,497,476			172,080,667	XXX	XXX
1389999999. Total Swaps - Total Return												(5,468,665)	204,015	XXX	204,015	321,290				595,154	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										181,393		(90,317,043)	(886,285,596)	XXX	(1,541,385,252)	(312,032,787)	50,497,476	29,786,684		353,657,903	XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										186,893,498	666,186,488	(86,373,775)	397,744,239	XXX	(257,355,420)	355,054,329	31,296,318	(404,868,003)		253,240,544	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										8,139,264	171,168,176	(3,943,268)	250,727,696	XXX	250,727,693	17,627,571	19,201,158	(111,107,447)		100,417,359	XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other											14,584,820		1,936,422	XXX	1,936,422	(2,366,634)		(10,281,764)			XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										195,032,762	851,939,484	(90,317,043)	650,408,357	XXX	(4,691,305)	370,315,266	50,497,476	(526,257,214)		353,657,903	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
0001	Hedges the equity risk of a liability
0002	Hedges the interest rate risk of a liability
0003	Hedges the currency risk of a liability
0004	Hedges the currency risk of an asset
0005	Hedges the interest rate risk of an asset

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESZ3	2,988	670,905,225	S&P 500 EMINI DEC23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCLQOF39	09/29/2023	4,490.6600	4,325.5000	7,005					(24,675,525)	(24,675,525)	33,465,600	0001	50
MFSZ3	769	81,075,720	MINI MSCI EAFE DEC23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	12/15/2023	ICE 5493004R83R1LVX2IL36	09/29/2023	2,108.6000	2,041.5000	1,861					(2,580,045)	(2,580,045)	2,895,631	0001	50
1539999999. Subtotal - Long Futures - Hedging Other												8,866					(27,255,570)	(27,255,570)	36,361,231	XXX	XXX
1579999999. Subtotal - Long Futures												8,866					(27,255,570)	(27,255,570)	36,361,231	XXX	XXX
ESZ3	8,421	1,892,292,914	S&P 500 EMINI DEC23	VARIABLE ANNUITY	EXH 5	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCLQOF39	09/26/2023	4,494.2200	4,325.5000	18,903					71,041,139	71,041,139	94,315,200	0001	50
MESZ3	3,091	151,311,292	MINI MSCI EMG MKT DEC23	VARIABLE ANNUITY	EXH 5	Equity/Index	12/15/2023	ICE 5493004R83R1LVX2IL36	09/22/2023	979.0400	955.5000	9,645					3,638,767	3,638,767	6,301,776	0001	50
MFSZ3	2,600	271,389,004	MINI MSCI EAFE DEC23	VARIABLE ANNUITY	EXH 5	Equity/Index	12/15/2023	ICE 5493004R83R1LVX2IL36	09/26/2023	2,087.6100	2,041.5000	6,292					5,994,004	5,994,004	9,790,170	0001	50
RTYZ3	4,274	399,072,216	EMINI RUSSELL 2000 DEC23	VARIABLE ANNUITY	EXH 5	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCLQOF39	09/22/2023	1,867.4400	1,798.6000	9,577					14,711,396	14,711,396	26,498,800	0001	50
1609999999. Subtotal - Short Futures - Hedging Other												44,416					95,385,306	95,385,306	136,905,946	XXX	XXX
1649999999. Subtotal - Short Futures												44,416					95,385,306	95,385,306	136,905,946	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												53,282					68,129,736	68,129,736	173,267,177	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												53,282					68,129,736	68,129,736	173,267,177	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JP MORGAN SECURITIES LLC	2,025,309	12,534,149	14,559,458
MERRILL LYNCH PIERCE FENNER & SMITH INC	49,733,687	(14,888,117)	34,845,570
Total Net Cash Deposits	51,758,996	(2,353,968)	49,405,028

(a)

Code	Description of Hedged Risk(s)
0001	Hedges the equity risk of a liability

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE
PACIFIC LIFE INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		49,405,028		49,405,028	53,282		53,282	173,267,177	173,267,177
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD JHE42UYNWWTJB8YTTU19	Y	Y	2,300,000		2,145,248			2,145,248			433,472	
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Y	Y		203,668,842	387,447,797	(262,853,384)		387,447,796	(262,853,384)	124,594,413	25,648,393	
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y	83,760,000	135,154,608	197,778,233	(2,118,816)		197,778,231	(2,118,816)	111,899,415	5,904,593	
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Y	Y	141,350,000	16,984,717	181,109,289	(2,496,575)	20,277,997	181,109,287	(2,496,575)	37,262,712	13,634,042	6,643,955
CITIBANK NA E57ODZWZ7FF32TWEFA76	Y	Y	117,934,000	174,261,956	497,964,622	(532,119,234)		507,920,332	(675,078,321)		149,056,152	
CREDIT AGRICOLE CORP AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Y	Y	3,874,000		4,251,630	(11,270,478)		4,251,630	(36,976,973)		8,244,782	
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Y	Y		6,469,076	8,804,641		2,335,565	8,804,641		8,804,641		2,335,565
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Y	Y				(17,634,869)			(17,634,869)		2,652,932	
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Y	Y	37,960,000	9,382,958	56,948,769		9,605,811	56,948,770		18,988,770		9,605,811
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Y	Y	3,148,000		101,676,198	(393,679,287)		101,676,198	(424,272,908)		67,643,923	
MERRILL LYNCH, PIERCE, FENNER & SMITH INC 213800ITMMKU4Z7I4F78	Y	Y										
MIZUHO CAPITAL MARKETS LLC 549300IJV8X2BVHFN697	Y	Y				(31,973)			(31,973)		673,244	
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Y	Y	129,630,000	98,559,618	245,976,682	(690,164)	17,096,900	245,976,678	(690,164)	115,656,514		17,096,900
NATIXIS KX1WK48MPD4Y2NCUIZ63	Y	Y	2,600,000	3,998,178	4,010,455			4,010,455		1,410,455		
ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	Y	Y	13,500,000		13,100,195			13,100,195			3,676,173	
SMBC CAPITAL MARKETS, INC TVJ8SHLIZLORGWGDTN03	Y	Y	4,890,000		4,852,581			4,852,581			357,843	
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Y	Y	109,930,000	19,155,270	145,026,873		15,941,603	145,026,873		35,096,873	3,295,062	12,646,541
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Y	Y	30,720,000	4,534,159	33,990,395			33,990,395		3,270,395		
0299999999. Total NAIC 1 Designation			681,596,000	672,169,380	1,885,083,608	(1,222,894,780)	65,257,877	1,895,039,310	(1,422,153,983)	456,984,187	281,220,611	48,328,773
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)					48,370,290	(60,150,761)		52,681,340	(530,257,972)		72,437,292	
0999999999 - Gross Totals			681,596,000	672,169,380	1,982,858,926	(1,283,045,541)	114,662,906	1,947,773,932	(1,952,411,955)	457,037,469	526,925,080	221,595,950
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					1,982,858,926	(1,283,045,541)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Cash		Cash	49,409,000	49,409,000	49,409,000		V
CME GROUP SNZ20JLFK8MNNCLQOF39	Cash		Cash	499,101,278	499,101,278	499,101,278		V
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Cash		Cash	700,000	700,000	700,000		V
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Cash		Cash	18,560,000	18,560,000	18,560,000		V
INTERCONTINENTALEXCHANGE (MERRILL LYNCH PIERCE FENNER & SMITH INC) 5493004R83R1LVX2IL36	Cash		Cash	14,413,426	14,413,426	14,413,426		I
CME (MERRILL LYNCH, PIERCE, FENNER & SMITH INC) SNZ20JLFK8MNNCLQOF39	Cash		Cash	34,991,603	34,991,603	34,991,603		I
Merrill Lynch, Pierce, Fenner & Smith Inc 213800ITMMKU4Z7I4F78	Security	023135-BJ-4	AMAZON.COM INC SR NT	4,013,552	5,000,000	4,967,425	08/22/2047	IV
Merrill Lynch, Pierce, Fenner & Smith Inc 213800ITMMKU4Z7I4F78	Security	023135-BJ-4	AMAZON.COM INC SR NT	8,027,104	10,000,000	9,934,850	08/22/2047	IV
Merrill Lynch, Pierce, Fenner & Smith Inc 213800ITMMKU4Z7I4F78	Security	02364W-AW-5	AMERICA MOVIL SAB DE CV CO GUARNT	1,978,741	2,000,000	2,082,248	03/30/2040	IV
Merrill Lynch, Pierce, Fenner & Smith Inc 213800ITMMKU4Z7I4F78	Security	037833-BY-5	APPLE INC SR NT	9,556,721	10,000,000	9,994,066	02/23/2026	I
Merrill Lynch, Pierce, Fenner & Smith Inc 213800ITMMKU4Z7I4F78	Security	037833-BY-5	APPLE INC SR NT	14,335,082	15,000,000	14,991,098	02/23/2026	I
Merrill Lynch, Pierce, Fenner & Smith Inc 213800ITMMKU4Z7I4F78	Security	17252M-AN-0	CINTAS CORPORATION NO. 2 CO GUARNT	4,828,594	5,000,000	5,035,108	04/01/2027	IV
Merrill Lynch, Pierce, Fenner & Smith Inc 213800ITMMKU4Z7I4F78	Security	17252M-AN-0	CINTAS CORPORATION NO. 2 CO GUARNT	4,652,718	5,000,000	4,836,864	04/01/2027	IV
Merrill Lynch, Pierce, Fenner & Smith Inc 213800ITMMKU4Z7I4F78	Security	191241-AH-1	COCA-COLA FEMSA SAB CV CO GUARNT	8,499,700	10,000,000	9,931,796	01/22/2030	IV
Merrill Lynch, Pierce, Fenner & Smith Inc 213800ITMMKU4Z7I4F78	Security	30231G-AT-9	EXXON MOBIL CORPORATION SR NT	9,495,248	10,000,000	10,000,000	03/01/2026	I
Merrill Lynch, Pierce, Fenner & Smith Inc 213800ITMMKU4Z7I4F78	Security	30231G-AT-9	EXXON MOBIL CORPORATION SR NT	9,495,248	10,000,000	10,000,000	03/01/2026	I
Merrill Lynch, Pierce, Fenner & Smith Inc 213800ITMMKU4Z7I4F78	Security	30231G-BF-8	EXXON MOBIL CORPORATION SR NT	8,513,484	10,000,000	10,000,000	03/19/2040	I
Merrill Lynch, Pierce, Fenner & Smith Inc 213800ITMMKU4Z7I4F78	Security	459200-JG-7	IBM CORP SR NT	9,534,442	10,000,000	9,990,937	02/19/2026	I
Merrill Lynch, Pierce, Fenner & Smith Inc 213800ITMMKU4Z7I4F78	Security	482480-AE-0	KLA-TENCOR CORP SR NT	9,863,711	10,000,000	9,996,673	11/01/2024	IV
Merrill Lynch, Pierce, Fenner & Smith Inc 213800ITMMKU4Z7I4F78	Security	482480-AE-0	KLA-TENCOR CORP SR NT	3,748,210	3,800,000	3,795,803	11/01/2024	IV
Merrill Lynch, Pierce, Fenner & Smith Inc 213800ITMMKU4Z7I4F78	Security	594918-BJ-2	MICROSOFT CORP SR NT	9,581,632	10,000,000	9,999,388	11/03/2025	IV
Merrill Lynch, Pierce, Fenner & Smith Inc 213800ITMMKU4Z7I4F78	Security	594918-BJ-2	MICROSOFT CORP SR NT	6,675,523	6,967,000	6,966,574	11/03/2025	IV
Merrill Lynch, Pierce, Fenner & Smith Inc 213800ITMMKU4Z7I4F78	Security	713448-CM-8	PEPSICO INC SR NT	9,920,358	10,000,000	9,999,141	03/01/2024	I
Merrill Lynch, Pierce, Fenner & Smith Inc 213800ITMMKU4Z7I4F78	Security	713448-CM-8	PEPSICO INC SR NT	14,880,536	15,000,000	14,998,711	03/01/2024	I
Merrill Lynch, Pierce, Fenner & Smith Inc 213800ITMMKU4Z7I4F78	Security	713448-CM-8	PEPSICO INC SR NT	5,952,215	6,000,000	5,999,484	03/01/2024	I
Merrill Lynch, Pierce, Fenner & Smith Inc 213800ITMMKU4Z7I4F78	Security	713448-CY-2	PEPSICO INC SR NT	4,844,565	5,000,000	5,008,607	07/17/2025	I
Merrill Lynch, Pierce, Fenner & Smith Inc 213800ITMMKU4Z7I4F78	Security	717081-CY-7	PFIZER INC. SR NT	5,752,105	5,000,000	4,997,809	03/15/2039	IV
Merrill Lynch, Pierce, Fenner & Smith Inc 213800ITMMKU4Z7I4F78	Security	822582-BF-8	SHELL INTL FIN CO GUARNT	8,201,147	10,000,000	9,983,366	05/11/2045	I
Merrill Lynch, Pierce, Fenner & Smith Inc 213800ITMMKU4Z7I4F78	Security	822582-BF-8	SHELL INTL FIN CO GUARNT	12,301,720	15,000,000	14,975,049	05/11/2045	I
Merrill Lynch, Pierce, Fenner & Smith Inc 213800ITMMKU4Z7I4F78	Security	822582-BX-9	SHELL INTL FIN CO GUARNT	9,264,189	10,000,000	9,967,302	09/12/2026	I
Merrill Lynch, Pierce, Fenner & Smith Inc 213800ITMMKU4Z7I4F78	Security	822582-BX-9	SHELL INTL FIN CO GUARNT	13,896,284	15,000,000	14,950,953	09/12/2026	I
Merrill Lynch, Pierce, Fenner & Smith Inc 213800ITMMKU4Z7I4F78	Security	907818-EY-0	UNION PACIFIC CORP SR NT	3,538,205	3,750,000	3,758,031	09/10/2028	IV
Merrill Lynch, Pierce, Fenner & Smith Inc 213800ITMMKU4Z7I4F78	Security	907818-EY-0	UNION PACIFIC CORP SR NT	3,538,205	3,750,000	3,758,031	09/10/2028	IV
Merrill Lynch, Pierce, Fenner & Smith Inc 213800ITMMKU4Z7I4F78	Security	907818-EY-0	UNION PACIFIC CORP SR NT	7,076,411	7,500,000	7,516,062	09/10/2028	IV
Merrill Lynch, Pierce, Fenner & Smith Inc 213800ITMMKU4Z7I4F78	Security	91324P-CP-5	UNITEDHEALTH GRP INC SR NT	4,863,434	5,000,000	4,997,185	07/15/2025	I
Merrill Lynch, Pierce, Fenner & Smith Inc 213800ITMMKU4Z7I4F78	Security	91324P-CV-2	UNITEDHEALTH GRP INC SR NT	9,492,770	10,000,000	9,997,839	03/15/2026	I
Merrill Lynch, Pierce, Fenner & Smith Inc 213800ITMMKU4Z7I4F78	Security	91324P-CV-2	UNITEDHEALTH GRP INC SR NT	3,797,108	4,000,000	3,999,136	03/15/2026	I
Merrill Lynch, Pierce, Fenner & Smith Inc 213800ITMMKU4Z7I4F78	Security	931142-CB-7	WAL-MART STORES NT	901,778	900,000	835,617	09/01/2035	IV
Merrill Lynch, Pierce, Fenner & Smith Inc 213800ITMMKU4Z7I4F78	Security	983919-AJ-0	XILINX INC SR NT	7,974,124	8,139,000	8,083,385	06/01/2024	I
Merrill Lynch, Pierce, Fenner & Smith Inc 213800ITMMKU4Z7I4F78	Security	983919-AJ-0	XILINX INC SR NT	4,615,567	4,711,000	4,678,809	06/01/2024	I
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Security	00108W-AJ-9	AEP TEXAS INC SR NT SER G	7,209,671	10,000,000	9,987,513	05/01/2049	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	010392-FM-5	ALABAMA PWR CO SR NT	3,623,683	5,000,000	4,971,617	03/01/2045	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	010392-FM-5	ALABAMA PWR CO SR NT	10,871,049	15,000,000	14,914,852	03/01/2045	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	010392-FM-5	ALABAMA PWR CO SR NT	1,449,473	2,000,000	1,784,502	03/01/2045	V
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Security	010392-FS-2	ALABAMA PWR CO SR NT SER A	3,072,604	4,000,000	3,972,776	07/15/2048	V
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Security	010392-FS-2	ALABAMA PWR CO SR NT SER A	7,681,511	10,000,000	9,931,939	07/15/2048	V
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Security	026874-CY-1	AMERICAN INTL GRP SR NT	9,927,113	10,000,000	9,999,725	02/15/2024	V
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Security	03040W-AK-1	AMERICAN WATER CAP CORP SR NT	4,956,715	5,000,000	5,001,467	03/01/2024	V
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Security	03040W-AK-1	AMERICAN WATER CAP CORP SR NT	4,956,715	5,000,000	5,001,467	03/01/2024	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	046353-AL-2	ASTRAZENECA PLC SR NT	6,712,596	7,000,000	6,984,230	11/16/2025	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	046353-AL-2	ASTRAZENECA PLC SR NT	7,671,539	8,000,000	7,981,978	11/16/2025	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	046353-AL-2	ASTRAZENECA PLC SR NT	6,712,596	7,000,000	6,975,946	11/16/2025	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	072863-AJ-2	BAYLOR SCOTT & WHITE HOL NT SER 2021	6,629,686	11,000,000	11,000,000	11/15/2050	V
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Security	075887-BL-2	BECTON DICKINSON AND CO SR NT	9,877,784	10,000,000	9,998,792	05/15/2024	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	084659-AV-3	BERKSHIRE HATHAWAY ENERG SR NT	17,768,697	20,000,000	19,997,758	07/15/2030	V
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Security	092113-AM-1	BLACK HILLS CORP SR NT	6,418,318	7,000,000	6,998,744	01/15/2027	V
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Security	092113-AM-1	BLACK HILLS CORP SR NT	2,750,708	3,000,000	2,904,652	01/15/2027	V
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Security	09778P-AA-3	BON SECOURS MERCY SEC	13,297,059	15,000,000	15,000,000	06/01/2030	V
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Security	10373Q-AV-2	BP CAP MARKETS AMERICA CO GUARNT SER *	13,926,404	15,000,000	15,000,000	01/16/2027	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Security	110122-CQ-9	BRISTOL-MYERS SQUIBB CO SR NT	8,341,070	10,000,000	9,971,055	06/15/2039	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	115637-AP-5	BROWN-FORMAN CORP SR NT	16,729,997	20,000,000	19,682,867	07/15/2045	V
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Security	12189L-AK-7	BURLINGTN NORTH SANTA FE DEB	367,596	444,000	439,263	09/01/2042	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	12189L-AN-1	BURLINGTN NORTH SANTA FE SR NT	10,026,618	12,000,000	11,998,399	03/15/2043	V
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Security	207597-DV-4	CONNECTICUT LIGHT & POWER 1ST MTG	1,971,567	2,000,000	1,999,328	06/01/2036	V
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Security	207597-DV-4	CONNECTICUT LIGHT & POWER 1ST MTG	985,783	1,000,000	1,011,024	06/01/2036	V
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Security	207597-DV-4	CONNECTICUT LIGHT & POWER 1ST MTG	985,783	1,000,000	1,010,412	06/01/2036	V
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Security	207597-DV-4	CONNECTICUT LIGHT & POWER 1ST MTG	985,783	1,000,000	1,016,886	06/01/2036	V
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Security	207597-DV-4	CONNECTICUT LIGHT & POWER 1ST MTG	985,783	1,000,000	1,010,412	06/01/2036	V
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Security	207597-DV-4	CONNECTICUT LIGHT & POWER 1ST MTG	1,971,567	2,000,000	1,999,328	06/01/2036	V
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Security	207597-DV-4	CONNECTICUT LIGHT & POWER 1ST MTG	985,783	1,000,000	999,664	06/01/2036	V
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Security	20825C-AY-0	CONOCOPHILLIPS CO GUARNT SER WI	8,548,527	9,000,000	8,983,611	08/15/2028	V
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Security	247109-BT-7	DELMARVA PWR & LT CO 1ST MTG	7,526,356	10,000,000	9,992,855	05/15/2045	V
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Security	247109-BT-7	DELMARVA PWR & LT CO 1ST MTG	2,822,384	3,750,000	3,616,892	05/15/2045	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	26442E-AE-0	DUKE ENERGY OHIO INC 1ST MTG	6,927,745	10,000,000	9,940,717	06/15/2046	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	26442E-AE-0	DUKE ENERGY OHIO INC 1ST MTG	6,927,745	10,000,000	9,940,717	06/15/2046	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	30231G-AW-2	EXXON MOBIL CORPORATION SR NT	12,040,706	15,000,000	15,000,000	03/01/2046	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	30231G-AW-2	EXXON MOBIL CORPORATION SR NT	8,027,137	10,000,000	10,000,000	03/01/2046	V
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Security	35137L-AG-0	FOX CORP SR NT SER WI	9,928,760	10,000,000	10,000,000	01/25/2024	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	369550-BM-9	GENERAL DYNAMICS CORP CO GUARNT	18,126,494	20,000,000	19,854,591	04/01/2030	V
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Security	437076-BM-3	HOME DEPOT INC SR NT	12,615,470	13,304,000	13,280,345	04/01/2026	V
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Security	478111-AC-1	JOHNS HOPKINS HEALTH SYS NT	2,977,061	4,000,000	4,000,000	05/15/2046	V
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Security	478111-AC-1	JOHNS HOPKINS HEALTH SYS NT	2,604,928	3,500,000	3,416,087	05/15/2046	V
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Security	48126B-AA-1	JPMORGAN CHASE & CO SR NT	9,341,213	10,000,000	9,987,136	01/06/2042	V
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Security	539830-BD-0	LOCKHEED MARTIN CORP SR NT	7,664,165	10,000,000	9,911,570	03/01/2045	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	582839-AH-9	MEAD JOHNSON NUTRITION C SR NT	5,815,680	6,000,000	5,999,378	11/15/2025	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	582839-AH-9	MEAD JOHNSON NUTRITION C SR NT	1,744,704	1,800,000	1,803,558	11/15/2025	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	582839-AH-9	MEAD JOHNSON NUTRITION C SR NT	12,666,550	13,068,000	13,091,826	11/15/2025	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	582839-AH-9	MEAD JOHNSON NUTRITION C SR NT	4,846,400	5,000,000	5,028,625	11/15/2025	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	586054-AA-6	MEMORIAL SLOAN-KETTERING SR NT	4,534,196	5,000,000	5,000,000	07/01/2042	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	586054-AA-6	MEMORIAL SLOAN-KETTERING SR NT	1,204,283	1,328,000	1,328,000	07/01/2042	V
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Security	61761J-3R-8	MORGAN STANLEY SR NT MTN DTD 07/25/16	9,289,400	10,000,000	9,978,589	07/27/2026	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	649322-AA-2	NY & PRESBYTERIAN HOSPIT NT	10,899,069	14,000,000	14,000,000	08/01/2045	V
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Security	662352-AA-1	NORTH SHORE LONG ISLAND NT	8,258,525	10,000,000	9,950,891	11/01/2042	V
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Security	665789-BA-0	NORTHERN STATES PWR-WISC 1ST MTG	10,992,166	15,000,000	14,949,587	09/01/2048	V
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Security	718172-BT-5	PHILIP MORRIS INTL INC SR NT	9,380,145	10,000,000	9,978,564	02/25/2026	V
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Security	718172-BT-5	PHILIP MORRIS INTL INC SR NT	4,690,073	5,000,000	4,989,282	02/25/2026	V
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Security	737679-DF-4	POTOMAC ELEC PWR 1ST MTG	4,155,356	5,000,000	4,969,797	11/15/2043	V
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Security	737679-DF-4	POTOMAC ELEC PWR 1ST MTG	4,155,356	5,000,000	4,969,797	11/15/2043	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	743756-AC-2	PROV ST JOSEPH HLTH OBL NT SER I	6,798,126	10,000,000	10,000,000	10/01/2047	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	743756-AC-2	PROV ST JOSEPH HLTH OBL NT SER I	6,798,126	10,000,000	9,401,484	10/01/2047	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	743756-AE-8	PROV ST JOSEPH HLTH OBL NT SER A	6,755,922	9,687,000	9,687,000	10/01/2048	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	797440-CA-0	SAN DIEGO G & E 1ST MTG SER WWW	9,073,391	15,000,000	14,909,521	08/15/2051	V
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Security	837004-CB-4	SOUTH CAROLINA ELEC&GAS NT	9,984,979	10,000,000	9,993,321	01/15/2038	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	842434-CR-1	SOUTHERN CALIF GAS CO 1ST MTG SER UU	7,367,738	10,000,000	9,990,569	06/01/2048	V
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Security	896516-AA-9	TRINITY HEALTH CREDIT GR SEC	1,376,296	1,745,000	1,702,521	12/01/2045	V
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Security	896516-AA-9	TRINITY HEALTH CREDIT GR SEC	2,780,196	3,525,000	3,455,076	12/01/2045	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	907818-EW-4	UNION PACIFIC CORP SR NT	12,378,486	15,000,000	14,986,270	09/10/2048	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	91282C-EH-0	US TREASURY NT	48,087,891	50,000,000	49,771,009	04/15/2025	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	91282C-EH-0	US TREASURY NT	48,087,891	50,000,000	49,771,009	04/15/2025	V
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Security	91282C-EH-0	US TREASURY NT	48,087,891	50,000,000	49,771,009	04/15/2025	V
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Security	91282C-EH-0	US TREASURY NT	48,087,891	50,000,000	49,771,009	04/15/2025	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	91282C-EH-0	US TREASURY NT	48,087,891	50,000,000	49,771,009	04/15/2025	V
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Security	91282C-EH-0	US TREASURY NT	9,088,419	9,088,419	9,406,522	04/15/2025	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	91282C-EK-3	US TREASURY NT	49,150,391	50,000,000	49,923,704	04/30/2024	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	91282C-EK-3	US TREASURY NT	49,150,391	50,000,000	49,923,704	04/30/2024	V
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Security	91282C-EK-3	US TREASURY NT	49,150,391	50,000,000	49,923,704	04/30/2024	V
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Security	91282C-EK-3	US TREASURY NT	49,150,391	50,000,000	49,923,704	04/30/2024	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	91282C-EK-3	US TREASURY NT	49,150,391	50,000,000	49,923,704	04/30/2024	V
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Security	91282C-EK-3	US TREASURY NT	9,845,806	10,016,000	10,000,716	04/30/2024	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CITIBANK NA	E570DZWZ7FF32TWEFA76	Security	91412N-BD-1	UNIVERSITY OF CHICAGO NT SER 20B	8,230,925	11,530,000	11,984,146	04/01/2045	V
CITIBANK NA	E570DZWZ7FF32TWEFA76	Security	95709T-AM-2	WESTAR ENERGY INC 1ST MTG SER 30YR	7,581,546	10,000,000	9,965,667	12/01/2045	V
CITIBANK NA	E570DZWZ7FF32TWEFA76	Security	95709T-AM-2	WESTAR ENERGY INC 1ST MTG SER 30YR	7,581,546	10,000,000	9,965,667	12/01/2045	V
0199999999 - Total					1,861,180,485	1,989,477,725	1,985,633,706	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
AUSTRALIA AND NEW ZEALAND BANKING GROUP	JHE42UYNWWTJB8YTTU19	Cash			2,300,000	2,300,000	XXX		V
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Cash			83,760,000	83,760,000	XXX		V
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	Cash			141,350,000	141,350,000	XXX		V
CITIBANK NA	E570DZWZ7FF32TWEFA76	Cash			117,934,000	117,934,000	XXX		V
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	Cash			3,874,000	3,874,000	XXX		V
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Cash			37,960,000	37,960,000	XXX		V
JP MORGAN CHASE BANK, NA	7H6GLXDRUGQFU57RNE97	Cash			3,148,000	3,148,000	XXX		V
MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	Cash			260,000	260,000	XXX		V
MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	Cash			129,630,000	129,630,000	XXX		V
NATIXIS	KX1WK48MPD4Y2NCUIZ63	Cash			2,600,000	2,600,000	XXX		V
ROYAL BANK OF SCOTLAND PLC	RR3QWICWWIPCS8A4S074	Cash			13,500,000	13,500,000	XXX		V
SMBC CAPITAL MARKETS, INC	TVJ8SHLIZL0RGWGDTN03	Cash			4,890,000	4,890,000	XXX		V
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Cash			109,930,000	109,930,000	XXX		V
WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	Cash			30,720,000	30,720,000	XXX		V
0299999999 - Total					681,856,000	681,856,000	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
		1,101,389,811	1,708,653,640	607,263,829	342,072,950	(138,677,818)	(78,585,181)	56.3	(44,267,192)	(328,474,965)	(255,409,829)	(44,267,192)		(211,142,637)	23,355,946		23,355,946	(516,261,655)
Total		1,101,389,811	1,708,653,640	607,263,829	342,072,950	(138,677,818)	(78,585,181)	XXX	(44,267,192)	(328,474,965)	(255,409,829)	(44,267,192)		(211,142,637)	23,355,946		23,355,946	(516,261,655)

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE
PACIFIC LIFE INSURANCE COMPANY

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds						XXX
0309999999. Total - All Other Government Bonds						XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						XXX
0709999999. Total - U.S. Political Subdivisions Bonds						XXX
0909999999. Total - U.S. Special Revenues Bonds						XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
1309999999. Total - Hybrid Securities						XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
1909999999. Subtotal - Unaffiliated Bank Loans						XXX
2419999999. Total - Issuer Obligations						XXX
2429999999. Total - Residential Mortgage-Backed Securities						XXX
2439999999. Total - Commercial Mortgage-Backed Securities						XXX
2449999999. Total - Other Loan-Backed and Structured Securities						XXX
2459999999. Total - SVO Identified Funds						XXX
2469999999. Total - Affiliated Bank Loans						XXX
2479999999. Total - Unaffiliated Bank Loans						XXX
2489999999. Total - Unaffiliated Certificates of Deposit						XXX
2509999999. Total Bonds						XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates						XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds						XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts						XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds						XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates						XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
5999999999. Total - Preferred and Common Stocks						XXX
	MORGAN STANLEY INSTITUTIONAL LIQUIDITY - GOVERNMENT			452,077,664	452,077,664	
	BNP PARIBAS SA			1,275,000,000	1,275,000,000	
	BNP PARIBAS B/B			250,000,000	250,000,000	
	BNP PARIBAS IG CORPORATES			500,000,000	500,000,000	
	BNP PARIBAS SA			175,000,000	175,000,000	
	DEUTSCHE BANK SECURITIES INC			300,000,000	300,000,000	
	JEFFERIES LLC IG CORPORATES			100,000,000	100,000,000	
	NATIXIS SECURITIES AMERICAS LLC IG GROUP			25,000,000	25,000,000	
	NATIXIS SECURITIES AMERICAS LLC IG GROUP			335,000,000	335,000,000	
	RBC CAPITAL MARKETS INC			250,000,000	250,000,000	
	RBC CAPITAL MARKETS IG CORPS OPEN			300,000,000	300,000,000	
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				3,962,077,664	3,962,077,664	XXX
9999999999 - Totals				3,962,077,664	3,962,077,664	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 3,962,077,664 Book/Adjusted Carrying Value $ 3,962,077,664
2. Average balance for the year Fair Value $ 4,184,253,047 Book/Adjusted Carrying Value $ 4,184,253,047
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 0 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds						XXX
0309999999. Total - All Other Government Bonds						XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						XXX
0709999999. Total - U.S. Political Subdivisions Bonds						XXX
0909999999. Total - U.S. Special Revenues Bonds						XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
1309999999. Total - Hybrid Securities						XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
1909999999. Subtotal - Unaffiliated Bank Loans						XXX
2419999999. Total - Issuer Obligations						XXX
2429999999. Total - Residential Mortgage-Backed Securities						XXX
2439999999. Total - Commercial Mortgage-Backed Securities						XXX
2449999999. Total - Other Loan-Backed and Structured Securities						XXX
2459999999. Total - SVO Identified Funds						XXX
2469999999. Total - Affiliated Bank Loans						XXX
2479999999. Total - Unaffiliated Bank Loans						XXX
2489999999. Total - Unaffiliated Certificates of Deposit						XXX
2509999999. Total Bonds						XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates						XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds						XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts						XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds						XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates						XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
5999999999. Total - Preferred and Common Stocks						XXX
9999999999 - Totals						XXX

General Interrogatories:
1. Total activity for the year Fair Value $ .... Book/Adjusted Carrying Value $ ....
2. Average balance for the year Fair Value $ .... Book/Adjusted Carrying Value $ ....

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
BANK OF AMERICA	LOS ANGELES, CA					12,343,730	3,623,293	807,615	XXX
BANK OF NEW YORK MELLON	NEW YORK, NY		2.250	640,270		205,543,310	75,410,424	114,883,378	XXX
BANK OF NEW YORK MELLON	UNITED KINGDOM	C	2.250	39,985		57,199,795	10,152,926	17,406,385	XXX
BANK OF NOVA SCOTIA	HOUSTON, TX		5.400			250,258,126	240,409,279	101,527,182	XXX
CITIBANK	NEW YORK, NY					24,167,617	25,299,784	18,883,756	XXX
FEDERAL HOME LOAN BANK	TOPEKA, KS		5.194	11,896		83,047,433	(527,583)	61,750	XXX
JPMORGAN CHASE BANK	NEW YORK, NY					864,969	10,399,848	7,734,676	XXX
NORTHERN TRUST	TORONTO, ON (CANADA)		0.500			4,540,412	4,567,647	4,839,766	XXX
PNC BANK	PITTSBURGH, PA					(11,316,572)	(6,702,565)	(97,583)	XXX
US BANK	DENVER, CO					4,784,577	10,402,985	7,629,057	XXX
STATE STREET BANK AND TRUST COMPANY	BOSTON, MA		5.400			442,920	444,984	446,991	XXX
WELLS FARGO BANK	SAN FRANCISCO, CA					(277,801,927)	(187,690,335)	(176,705,258)	XXX
0199998. Deposits in ... 12 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	3,756,709	1,022,789	1,656,381	1,663,455	1,670,362	XXX
0199999. Totals - Open Depositories		XXX	XXX	4,448,859	1,022,789	355,730,770	187,454,142	99,088,077	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX	4,448,859	1,022,789	355,730,770	187,454,142	99,088,077	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	4,448,859	1,022,789	355,730,770	187,454,142	99,088,077	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
	BNYM CASH RESERVE		09/29/2023	1.800	01/01/2024	18,448,373	25,282	
	FHLB LATE MONEY DEPOSIT		09/26/2023	1.800	01/01/2024	11,000,000	6,346	10,150
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						29,448,373	31,629	10,150
0909999999. Total - U.S. Special Revenues Bonds						29,448,373	31,629	10,150
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						29,448,373	31,629	10,150
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds						29,448,373	31,629	10,150
261908-10-7	DREYFUS TREAS & AGENCY CASH MGMT FUND		07/17/2023	5.222		250,000,000	1,071,592	8,767,984
261941-10-8	DREYFUS TREAS PR CASH MGT-INS SHS		09/27/2023	5.233		50,110,643	196,360	
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						300,110,643	1,267,952	8,767,984
25160K-20-7	DEUTSCHE GOVERNMENT MONEY MARK		09/01/2023	5.269		5,612,289	1,597,643	275,976
262006-20-8	DREYFUS GOVT CASH MGMT-I		09/29/2023	5.219		4,633,746	513,061	
40428X-10-7	HSBC US GOVT MMKT-I		09/01/2023	5.273		26,639,155	753,665	334,267
665278-70-1	NORTHERN INSTITUTIONAL GOVT SELECT		09/25/2023	5.219		97,329,474	426,304	1,454,537
857492-70-6	STATE STREET INSTITUTIONAL US GOV FUND		09/29/2023	5.277		390,017,327	2,146,160	1,868,901
8309999999. Subtotal - All Other Money Market Mutual Funds						524,231,990	5,436,832	3,933,681
8609999999 - Total Cash Equivalents						853,791,006	6,736,413	12,711,815